

## MR2:RWA flow statements of market risk exposures under an IMA (Mitsubishi UFJ Financial Group)

(Millions of yen)

Item	Previous quarter end : March 31, 2022 End of reporting period : June 30, 2022	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	807,291	2,415,150	—	—		3,222,441
1b	Regulatory adjustment	2.19	2.29	—	—		2.27
1c	RWA at previous quarter-end (end of day)	368,001	1,050,473	—	—		1,418,474
2	Movement in risk levels	141,265	421,960	—	—		563,226
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	14,326	75,788	—	—		90,115
7	Other	-24,470	-237,136	—	—		-261,606
8a	RWA at end of reporting period (end of day)	499,122	1,311,086	—	—		1,810,209
8b	Regulatory adjustment	2.60	2.85	—	—		2.78
8c	RWA at end of reporting period	1,299,489	3,739,590	—	—		5,039,079