

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

(Millions of yen)

Item	Previous quarter end : June 30, 2022 End of reporting period : September 30, 2022	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,299,489	3,739,590	—	—		5,039,079
1b	Regulatory adjustment	2.60	2.85	—	—		2.78
1c	RWA at previous quarter-end (end of day)	499,122	1,311,086	—	—		1,810,209
2	Movement in risk levels	-139,078	-380,247	—	—		-519,325
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	23,339	21,843	—	—		45,182
7	Other	19,795	206,978	—	—		226,774
8a	RWA at end of reporting period (end of day)	403,180	1,159,661	—	—		1,562,841
8b	Regulatory adjustment	3.55	3.14	—	—		3.24
8c	RWA at end of reporting period	1,431,794	3,641,390	—	—		5,073,185