

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

(Millions of yen)

Item	Previous quarter end : September 30, 2022 End of reporting period : December 31, 2022	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,431,794	3,641,390	—	—		5,073,185
1b	Regulatory adjustment	3.55	3.14	—	—		3.24
1c	RWA at previous quarter-end (end of day)	403,180	1,159,661	—	—		1,562,841
2	Movement in risk levels	18,060	-197,758	—	—		-179,698
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-45,332	-43,373	—	—		-88,705
7	Other	18,941	3,424	—	—		22,366
8a	RWA at end of reporting period (end of day)	394,849	921,953	—	—		1,316,803
8b	Regulatory adjustment	3.00	3.03	—	—		3.02
8c	RWA at end of reporting period	1,185,657	2,797,455	—	—		3,983,112