

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

(Millions of yen)

Item	Previous quarter end : December 31, 2022 End of reporting period : March 31, 2023	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,185,657	2,797,455	—	—		3,983,112
1b	Regulatory adjustment	3.00	3.03	—	—		3.02
1c	RWA at previous quarter-end (end of day)	394,849	921,953	—	—		1,316,803
2	Movement in risk levels	208,645	200,271	—	—		408,916
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-1,343	-9,162	—	—		-10,506
7	Other	-164,622	283,868	—	—		119,246
8a	RWA at end of reporting period (end of day)	437,528	1,396,931	—	—		1,834,460
8b	Regulatory adjustment	3.00	2.81	—	—		2.85
8c	RWA at end of reporting period	1,316,278	3,929,471	—	—		5,245,750