

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

(Millions of yen)

Item	Previous quarter end : March 31, 2023 End of reporting period : June 30, 2023	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,316,278	3,929,471	—	—		5,245,750
1b	Regulatory adjustment	3.00	2.81	—	—		2.85
1c	RWA at previous quarter-end (end of day)	437,528	1,396,931	—	—		1,834,460
2	Movement in risk levels	458,220	-320,743	—	—		137,477
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-17,635	53,366	—	—		35,730
7	Other	-441,236	33,160	—	—		-408,075
8a	RWA at end of reporting period (end of day)	436,876	1,162,715	—	—		1,599,592
8b	Regulatory adjustment	3.20	4.23	—	—		3.94
8c	RWA at end of reporting period	1,398,193	4,919,450	—	—		6,317,643