

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

(Millions of yen)

Item	Previous quarter end : June 30, 2023 End of reporting period : September 30, 2023	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,398,193	4,919,450	—	—		6,317,643
1b	Regulatory adjustment	3.20	4.23	—	—		3.94
1c	RWA at previous quarter-end (end of day)	436,876	1,162,715	—	—		1,599,592
2	Movement in risk levels	972,858	459,272	—	—		1,432,130
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-23,358	82,490	—	—		59,131
7	Other	-895,997	263,165	—	—		-632,831
8a	RWA at end of reporting period (end of day)	490,378	1,967,643	—	—		2,458,022
8b	Regulatory adjustment	3.17	2.67	—	—		2.77
8c	RWA at end of reporting period	1,556,293	5,270,468	—	—		6,826,762