

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

(Millions of yen)

Item	Previous quarter end : September 30, 2023 End of reporting period : December 31, 2023	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	1,556,293	5,270,468	—	—		6,826,762
1b	Regulatory adjustment	3.17	2.67	—	—		2.77
1c	RWA at previous quarter-end (end of day)	490,378	1,967,643	—	—		2,458,022
2	Movement in risk levels	-57,970	-795,440	—	—		-853,410
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-16,236	-48,759	—	—		-64,996
7	Other	-89,366	-26,952	—	—		-116,318
8a	RWA at end of reporting period (end of day)	326,805	1,096,491	—	—		1,423,296
8b	Regulatory adjustment	4.69	5.31	—	—		5.16
8c	RWA at end of reporting period	1,533,168	5,823,090	—	—		7,356,259