

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

(Millions of yen)

Item	Previous quarter end : March 31, 2021 End of reporting period : June 30, 2021	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	484,034	2,144,197	—	—		2,628,232
1b	Regulatory adjustment	3.00	3.55	—	—		3.43
1c	RWA at previous quarter-end (end of day)	161,239	603,023	—	—		764,262
2	Movement in risk levels	28,235	427,713	—	—		455,948
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	10,734	-60,865	—	—		-50,130
7	Other	-23,026	29,263	—	—		6,237
8a	RWA at end of reporting period (end of day)	177,183	999,135	—	—		1,176,318
8b	Regulatory adjustment	3.65	2.44	—	—		2.63
8c	RWA at end of reporting period	648,377	2,447,672	—	—		3,096,050