

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

(Millions of yen)

Item	Previous quarter end : June 30, 2021 End of reporting period : September 30, 2021	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	648,377	2,447,672	—	—		3,096,050
1b	Regulatory adjustment	3.65	2.44	—	—		2.63
1c	RWA at previous quarter-end (end of day)	177,183	999,135	—	—		1,176,318
2	Movement in risk levels	-17,172	-221,501	—	—		-238,674
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	17,054	-52,898	—	—		-35,843
7	Other	-18,613	85,721	—	—		67,108
8a	RWA at end of reporting period (end of day)	158,451	810,456	—	—		968,908
8b	Regulatory adjustment	3.34	2.79	—	—		2.88
8c	RWA at end of reporting period	529,430	2,261,206	—	—		2,790,637