

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

(Millions of yen)

Item	Previous quarter end : September 30, 2021 End of reporting period : December 31, 2021	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	529,430	2,261,206	—	—		2,790,637
1b	Regulatory adjustment	3.34	2.79	—	—		2.88
1c	RWA at previous quarter-end (end of day)	158,451	810,456	—	—		968,908
2	Movement in risk levels	67,126	144,156	—	—		211,282
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	20,268	-14,234	—	—		6,033
7	Other	-8,735	-35,524	—	—		-44,260
8a	RWA at end of reporting period (end of day)	237,110	904,854	—	—		1,141,964
8b	Regulatory adjustment	2.74	2.77	—	—		2.77
8c	RWA at end of reporting period	652,008	2,514,036	—	—		3,166,045