

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

(Millions of yen)

Item	Previous quarter end : December 31, 2021 End of reporting period : March 31, 2022	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	652,008	2,514,036	—	—		3,166,045
1b	Regulatory adjustment	2.74	2.77	—	—		2.77
1c	RWA at previous quarter-end (end of day)	237,110	904,854	—	—		1,141,964
2	Movement in risk levels	105,013	132,518	—	—		237,532
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-9,147	59,725	—	—		50,578
7	Other	35,024	-46,624	—	—		-11,600
8a	RWA at end of reporting period (end of day)	368,001	1,050,473	—	—		1,418,474
8b	Regulatory adjustment	2.19	2.29	—	—		2.27
8c	RWA at end of reporting period	807,291	2,415,150	—	—		3,222,441