

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

(Millions of yen)

Item	Previous quarter end : March 31, 2018 End of reporting period : June 30, 2018	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	588,579	1,181,123	—	—		1,769,703
1b	Regulatory adjustment	2.89	2.55	—	—		2.65
1c	RWA at previous quarter-end (end of day)	203,318	462,160	—	—		665,479
2	Movement in risk levels	-19,485	-35,176	—	—		-54,661
3	Model updates/changes	-	-	—	—		-
4	Methodology and policy	-	-	—	—		-
5	Acquisitions and disposals	-	-	—	—		-
6	Foreign exchange movements	15,426	5,344	—	—		20,771
7	Other	-9,024	6,944	—	—		-2,080
8a	RWA at end of reporting period (end of day)	190,235	439,273	—	—		629,508
8b	Regulatory adjustment	3.16	3.34	—	—		3.29
8c	RWA at end of reporting period	601,367	1,471,173	—	—		2,072,541