

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

(Millions of yen)

Item	Previous quarter end : June 30, 2018 End of reporting period : September 30, 2018	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	601,367	1,471,173	—	—		2,072,541
1b	Regulatory adjustment	3.16	3.34	—	—		3.29
1c	RWA at previous quarter-end (end of day)	190,235	439,273	—	—		629,508
2	Movement in risk levels	16,071	-11,749	—	—		4,321
3	Model updates/changes	-	-	—	—		-
4	Methodology and policy	-	-	—	—		-
5	Acquisitions and disposals	-	-	—	—		-
6	Foreign exchange movements	-4,116	11,169	—	—		7,053
7	Other	5,417	-4,601	—	—		816
8a	RWA at end of reporting period (end of day)	207,608	434,091	—	—		641,700
8b	Regulatory adjustment	3.01	3.06	—	—		3.05
8c	RWA at end of reporting period	625,764	1,331,954	—	—		1,957,718