

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

(Millions of yen)

| Item | Previous quarter end : September 30, 2018 End of reporting period : December 31, 2018 | a | b | c | d | e | f |
|------|--|---------|--------------|-----|-----|-------|-----------|
| | | VaR | Stressed VaR | IRC | CRM | Other | Total RWA |
| 1a | RWA at previous quarter end | 625,764 | 1,331,954 | — | — | | 1,957,718 |
| 1b | Regulatory adjustment | 3.01 | 3.06 | — | — | | 3.05 |
| 1c | RWA at previous quarter-end (end of day) | 207,608 | 434,091 | — | — | | 641,700 |
| 2 | Movement in risk levels | -2,397 | 145,587 | — | — | | 143,190 |
| 3 | Model updates/changes | - | - | — | — | | - |
| 4 | Methodology and policy | - | - | — | — | | - |
| 5 | Acquisitions and disposals | - | - | — | — | | - |
| 6 | Foreign exchange movements | 4,470 | -2,527 | — | — | | 1,943 |
| 7 | Other | -4,923 | 11,043 | — | — | | 6,120 |
| 8a | RWA at end of reporting period (end of day) | 204,758 | 588,195 | — | — | | 792,954 |
| 8b | Regulatory adjustment | 3.10 | 2.67 | — | — | | 2.78 |
| 8c | RWA at end of reporting period | 635,770 | 1,572,412 | — | — | | 2,208,183 |