

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

(Millions of yen)

Item	Previous quarter end : December 31, 2018 End of reporting period : March 31, 2019	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	635,770	1,572,412	-	-		2,208,183
1b	Regulatory adjustment	3.10	2.67	-	-		2.78
1c	RWA at previous quarter-end (end of day)	204,758	588,195	-	-		792,954
2	Movement in risk levels	-53,972	-166,402	-	-		-220,374
3	Model updates/changes	-	-	-	-		-
4	Methodology and policy	-	-	-	-		-
5	Acquisitions and disposals	-	-	-	-		-
6	Foreign exchange movements	7,653	-13,453	-	-		-5,800
7	Other	-12,175	12,138	-	-		-36
8a	RWA at end of reporting period (end of day)	146,263	420,478	-	-		566,742
8b	Regulatory adjustment	3.61	3.32	-	-		3.39
8c	RWA at end of reporting period	529,080	1,396,143	-	-		1,925,223