

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

(Millions of yen)

Item	Previous quarter end : March 31, 2019 End of reporting period : June 30, 2019	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	529,080	1,396,143	—	—		1,925,223
1b	Regulatory adjustment	3.61	3.32	—	—		3.39
1c	RWA at previous quarter-end (end of day)	146,263	420,478	—	—		566,742
2	Movement in risk levels	30,660	73,721	—	—		104,382
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	4,491	2,917	—	—		7,408
7	Other	-7,662	-10,131	—	—		-17,793
8a	RWA at end of reporting period (end of day)	173,753	486,987	—	—		660,740
8b	Regulatory adjustment	2.67	2.75	—	—		2.73
8c	RWA at end of reporting period	465,508	1,342,578	—	—		1,808,086