

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

(Millions of yen)

Item	Previous quarter end : June 30, 2019 End of reporting period : September 30, 2019	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	465,508	1,342,578	—	—		1,808,086
1b	Regulatory adjustment	2.67	2.75	—	—		2.73
1c	RWA at previous quarter-end (end of day)	173,753	486,987	—	—		660,740
2	Movement in risk levels	-12,869	-15,330	—	—		-28,199
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	-3,671	3,895	—	—		224
7	Other	-5,686	66,734	—	—		61,047
8a	RWA at end of reporting period (end of day)	151,525	542,286	—	—		693,812
8b	Regulatory adjustment	3.25	2.91	—	—		2.98
8c	RWA at end of reporting period	493,907	1,578,634	—	—		2,072,541