

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

(Millions of yen)

Item	Previous quarter end : September 30, 2019 End of reporting period : December 31, 2019	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	493,907	1,578,634	—	—		2,072,541
1b	Regulatory adjustment	3.25	2.91	—	—		2.98
1c	RWA at previous quarter-end (end of day)	151,525	542,286	—	—		693,812
2	Movement in risk levels	-4,713	-18,689	—	—		-23,403
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	12,861	-7,673	—	—		5,187
7	Other	-613	34,550	—	—		33,937
8a	RWA at end of reporting period (end of day)	159,060	550,474	—	—		709,534
8b	Regulatory adjustment	2.89	2.89	—	—		2.89
8c	RWA at end of reporting period	460,819	1,595,502	—	—		2,056,321