

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

(Millions of yen)

Item	Previous quarter end : December 31, 2019 End of reporting period : March 31, 2020	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	460,819	1,595,502	—	—		2,056,321
1b	Regulatory adjustment	2.89	2.89	—	—		2.89
1c	RWA at previous quarter-end (end of day)	159,060	550,474	—	—		709,534
2	Movement in risk levels	-10,329	-35,787	—	—		-46,117
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	27,237	-38,006	—	—		-10,768
7	Other	-3,856	12,846	—	—		8,990
8a	RWA at end of reporting period (end of day)	172,111	489,526	—	—		661,638
8b	Regulatory adjustment	2.55	3.23	—	—		3.06
8c	RWA at end of reporting period	440,428	1,585,193	—	—		2,025,621