

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

(Millions of yen)

Item	Previous quarter end : March 31, 2020 End of reporting period : June 30, 2020	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	440,428	1,585,193	—	—		2,025,621
1b	Regulatory adjustment	2.55	3.23	—	—		3.06
1c	RWA at previous quarter-end (end of day)	172,111	489,526	—	—		661,638
2	Movement in risk levels	5,028	77,148	—	—		82,177
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	21,709	-22,637	—	—		-927
7	Other	-2,006	70,127	—	—		68,120
8a	RWA at end of reporting period (end of day)	196,843	614,165	—	—		811,008
8b	Regulatory adjustment	3.23	2.74	—	—		2.86
8c	RWA at end of reporting period	636,989	1,688,273	—	—		2,325,262