

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

(Millions of yen)

Item	Previous quarter end : June 30, 2020 End of reporting period : September 30, 2020	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	636,989	1,688,273	—	—		2,325,262
1b	Regulatory adjustment	3.23	2.74	—	—		2.86
1c	RWA at previous quarter-end (end of day)	196,843	614,165	—	—		811,008
2	Movement in risk levels	231	198,526	—	—		198,758
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	24,943	-50,134	—	—		-25,190
7	Other	-71,248	52,521	—	—		-18,727
8a	RWA at end of reporting period (end of day)	150,769	815,079	—	—		965,849
8b	Regulatory adjustment	3.67	2.44	—	—		2.63
8c	RWA at end of reporting period	554,128	1,995,610	—	—		2,549,739