

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

(Millions of yen)

Item	Previous quarter end : September 30, 2020 End of reporting period : December 31, 2020	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	554,128	1,995,610	—	—		2,549,739
1b	Regulatory adjustment	3.67	2.44	—	—		2.63
1c	RWA at previous quarter-end (end of day)	150,769	815,079	—	—		965,849
2	Movement in risk levels	4,121	-127,020	—	—		-122,899
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	19,716	-7,874	—	—		11,842
7	Other	-17,413	-44,114	—	—		-61,527
8a	RWA at end of reporting period (end of day)	157,194	636,069	—	—		793,263
8b	Regulatory adjustment	3.09	3.64	—	—		3.53
8c	RWA at end of reporting period	487,249	2,316,327	—	—		2,803,577