

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

(Millions of yen)

Item	Previous quarter end : December 31, 2020 End of reporting period : March 31, 2021	a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	487,249	2,316,327	—	—		2,803,577
1b	Regulatory adjustment	3.09	3.64	—	—		3.53
1c	RWA at previous quarter-end (end of day)	157,194	636,069	—	—		793,263
2	Movement in risk levels	-6,160	-95,937	—	—		-102,097
3	Model updates/changes	—	—	—	—		—
4	Methodology and policy	—	—	—	—		—
5	Acquisitions and disposals	—	—	—	—		—
6	Foreign exchange movements	11,411	-29,858	—	—		-18,446
7	Other	-1,205	92,749	—	—		91,543
8a	RWA at end of reporting period (end of day)	161,239	603,023	—	—		764,262
8b	Regulatory adjustment	3.00	3.55	—	—		3.43
8c	RWA at end of reporting period	484,034	2,144,197	—	—		2,628,232