

Countercyclical buffer requirement by country or region

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(Millions of yen, except percentages)

CCyB1: Countercyclical buffer (CCyB) requirement by country or region				
As of March 31, 2021				
	a	b	c	d
Geographical breakdown	Applicable CCyB ratio in effect	RWAs used in the computation of CCyB ratio	Bank-specific CCyB ratio	CCyB amount
Hong Kong	1.00%	1,250,053		
Luxembourg	0.50%	271,593		
Subtotal		1,521,646		
Total		51,798,134	0.02%	13,858

(Millions of yen, except percentages)

CCyB1: Countercyclical buffer (CCyB) requirement by country or region				
As of March 31, 2020				
	a	b	c	d
Geographical breakdown	Applicable CCyB ratio in effect	RWAs used in the computation of CCyB ratio	Bank-specific CCyB ratio	CCyB amount
Hong Kong	1.00%	1,229,477		
France	0.25%	399,293		
Luxembourg	0.25%	302,805		
Subtotal		1,931,575		
Total		48,140,937	0.02%	14,050

Note: While credit risk-weighted asset shall be calculated on an ultimate risk basis where feasible, some assets including funds and other assets or portion of assets subject to standardized approach, are calculated on an obligor basis or on a country of undertaking basis.