Countercyclical buffer requirement by country or region

Countercyclical buffer requirement by country or region

(Millions of yen, except percentages)

CCyB1: Countercyclical buffer (CCyB) requirement by country or region				
	As of March 31, 2023			
	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
Australia	1.00%	951,173		
Germany	0.75%	616,014		
Hong Kong	1.00%	1,529,589		
Luxembourg	0.50%	487,357		
Sweden	1.00%	40,071		
U.K.	1.00%	2,933,276		
Subtotal		6,557,480		
Total		57,404,494	0.10%	61,597

(Millions of yen, except percentages)

CCyB1: Countercyclical buffer (CCyB) requirement by country or region				
	As of March 31, 2022			
	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%	1,608,333		
Luxembourg	0.50%	343,523		
Subtotal		1,951,856		
Total		55,344,904	0.03%	17,800

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.