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, 2024			
	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%	1,308,386		
France	1.00%	667,330		
Germany	0.75%	845,462		
Hong Kong	1.00%	1,438,445		
Luxembourg	0.50%	573,818		
Netherlands	1.00%	631,247		
Sweden	2.00%	63,850		
U.K.	2.00%	2,817,146		
Subtotal		8,345,684		
Total		71,281,543	0.15%	107,284

(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

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.