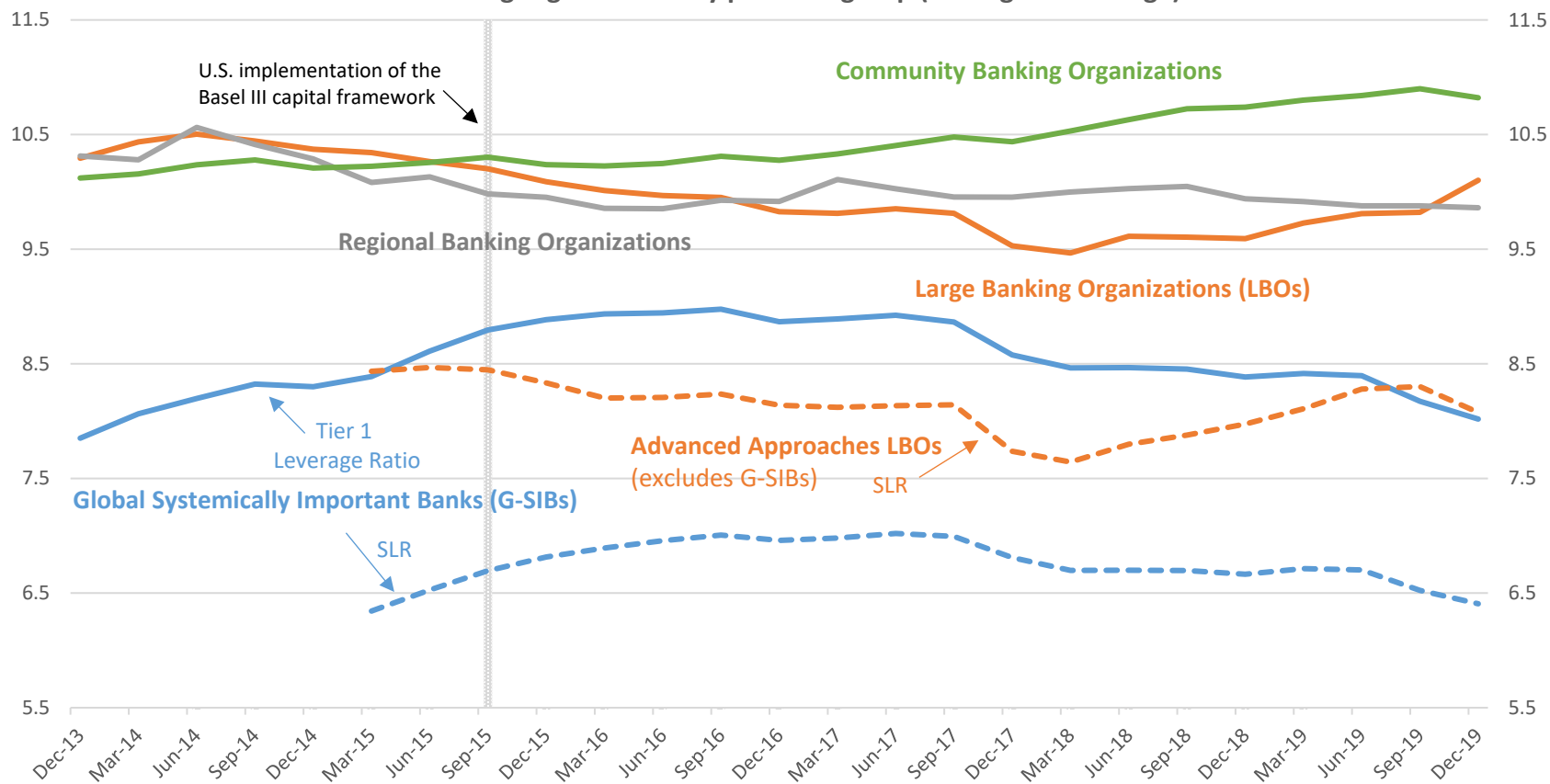


Supplementary Leverage Ratio (SLR) and Tier 1 Leverage Ratio U.S. banking organizations by portfolio group (% weighted average)*



Source: Federal Reserve Y-9C Reports, FFIEC Call Reports, FFIEC 101 Reports, S&P Global Market Intelligence LLC.

*SLR (dashed lines) reported only by advanced approaches (AA) banking organizations, which generally have assets greater than \$250 billion or on-balance sheet foreign exposures above \$10 billion. AA banking organizations (which include a subset of LBOs and all G-SIBs) were required to disclose the SLR as of 1/1/2015 and calculate the Tier 1 leverage ratio under the new regulatory capital rules as of 3/31/2014 (a year earlier than non-AA banking organizations). SLR data from 3/31/2015 to 6/30/2016 were reported in SEC filings and collected by S&P Global Market Intelligence, and thereafter reported in the FFIEC 101. Portfolio groups are established by the federal banking agencies and reflect the group banking organizations were in as of 3/11/2020.