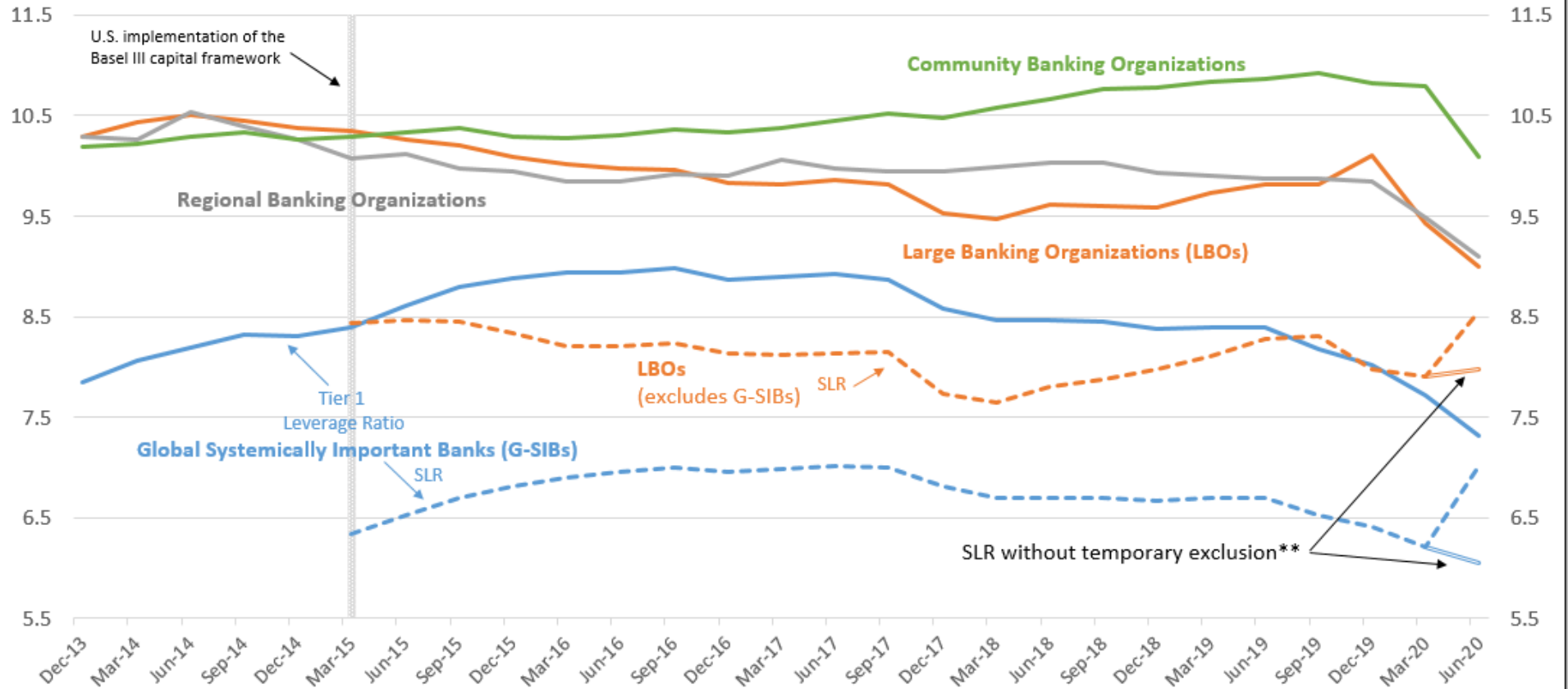


Supplementary Leverage Ratio (SLR) and Tier 1 Leverage Ratio
 U.S. banking organizations by portfolio group (% weighted average)*



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

*SLR (dashed lines) reported only by banking organizations that generally have assets greater than \$250 billion or on-balance sheet foreign exposures above \$10 billion. These 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 <\$250 billion 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 8/31/2020.

**SLR-reporting U.S. banking organizations are temporarily permitted to exclude on-balance sheet amounts of U.S. Treasury securities and deposits at Federal Reserve Banks from the calculation of leverage exposure, the denominator of the SLR, starting with June 30, 2020 financials and will remain effective through March 31, 2021 (see Board of Governors' April 14, 2020 Interim Final Rule available here: <https://www.govinfo.gov/content/pkg/FR-2020-04-14/pdf/2020-07345.pdf>).