

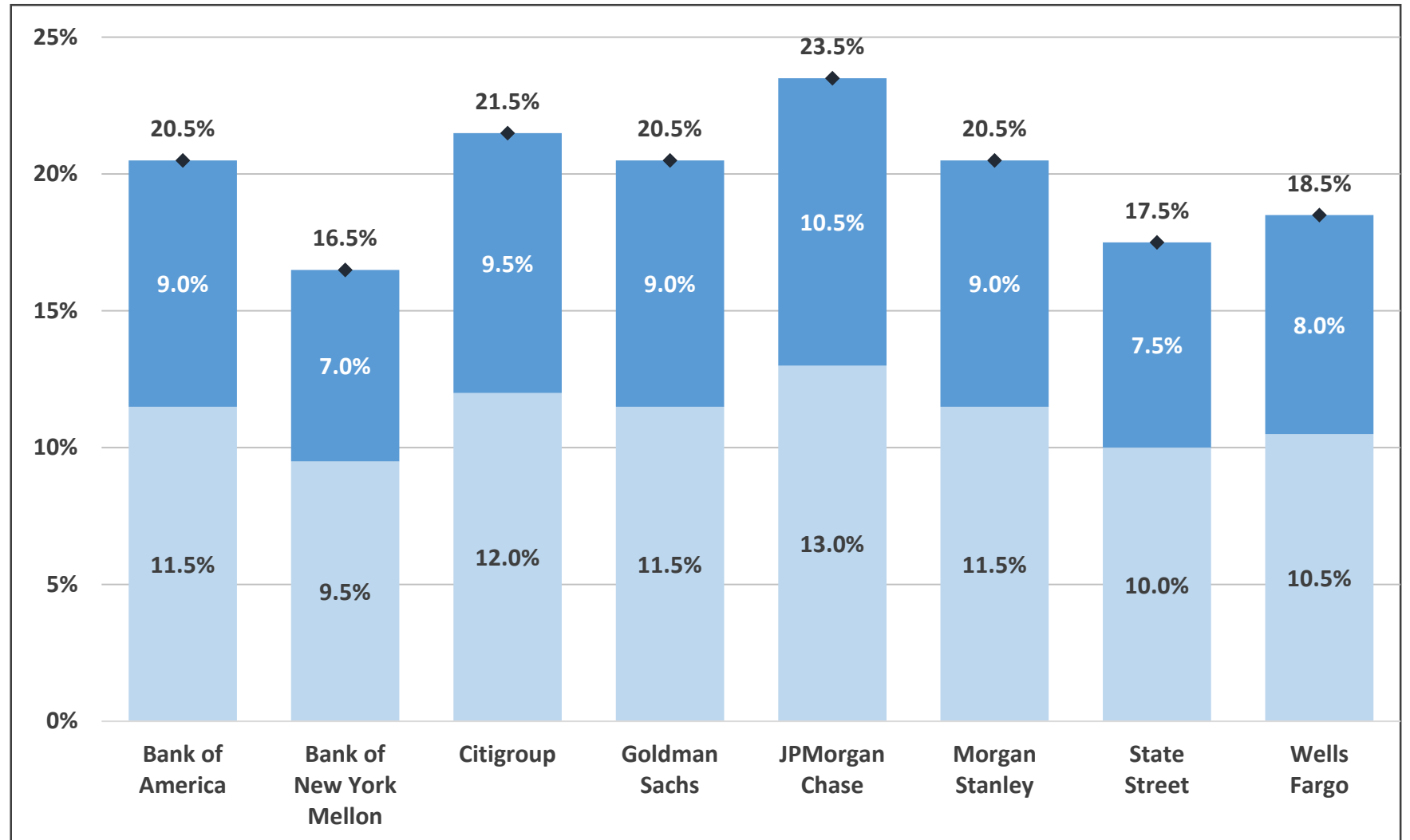
Depiction of Proposed LTD Requirement + Fully Phased-in Tier 1 Risk-Based Capital Requirements

Notes

- Chart illustrates the minimum level of loss-absorbing capacity that a U.S. GSIB would have as a result of the proposed rule, if the GSIB meets the fully phased-in capital requirements and capital buffers under the Board's existing capital rules.

Key¹

◆	Total
LTD	External LTD Requirement (RWA approach - 6.0% + GSIB surcharge)
Tier 1 Capital	Capital Conservation Buffer (2.5% + GSIB surcharge)
	1.5% Additional Tier 1
	4.5% CET1 Minimum



¹ GSIB surcharge applied to minimum LTD requirement and the capital conservation buffer is based on estimates disclosed with the GSIB capital surcharge final rule in July 2015.

This chart does not depict (i) the amount of external TLAC that would be required under the proposed rulemaking or (ii) any higher amount of LTD that could be required if calibrated under the proposed external LTD requirement's leverage approach (4.5 percent of the firm's total leverage exposure).