Comprehensive Capital Analysis and Review 2017: Resubmission

Table 1. Capital One Financial Corporation (CCAR 2017 Resubmission)

Actual and minimum projected regulatory capital ratios, actual 2017:Q2 and projected 2017:Q3–2019:Q3

Federal Reserve estimates: Severely adverse scenario

Actual 2017:Q2 and projected capital ratios through 2019:Q3
Percent

	Actual 2017:Q2	Minimum stressed ratios 2017:Q3–2019:Q3
Common equity tier 1 capital ratio	10.7	6.3
Tier 1 capital ratio	12.2	7.8
Total capital ratio	14.9	10.3
Tier 1 leverage ratio	10.3	6.8
Supplementary leverage ratio	n/a	5.8

Note: These projections represent hypothetical estimates that involve an economic outcome that is more adverse than expected. These estimates are not forecasts of capital ratios. The table includes the minimum ratios assuming the capital actions submitted in the BHC's resubmitted capital plan. The minimum capital ratios, other than for the supplementary leverage ratio, are for the period 2017:Q3 to 2019:Q3. The minimum supplementary leverage ratio is for the period 2018:Q1 to 2019:Q3. The minimum capital ratios do not necessarily occur in the same quarter.

n/a Not applicable.

Required minimum capital ratios for firms subject to the advanced approaches capital framework Percent

Regulatory ratio	Minimum ratio	
	2017	2018–19
Common equity tier 1 capital ratio	4.5	4.5
Tier 1 risk-based capital ratio	6.0	6.0
Total risk-based capital ratio	8.0	8.0
Tier 1 leverage ratio	4.0	4.0
Supplementary leverage ratio	n/a	3.0

Note: All ratios are calculated in accordance with the transition arrangements provided in the Board's revised capital framework, issued in July 2013. Per recent technical amendments to the stress test and capital plan rules, the use of the advanced approaches risk-weighted asset calculations is indefinitely delayed.

n/a Not applicable.