## Proposed Requirements

<table>
<thead>
<tr>
<th>Category I</th>
<th>Category II</th>
<th>Category III</th>
<th>Category IV</th>
<th>Other Firms</th>
</tr>
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<tbody>
<tr>
<td>U.S. GSIBs</td>
<td>≥ $700b Total Assets or ≥ $75b in Cross-Jurisdictional Activity</td>
<td>≥ $250b Total Assets or ≥ $75b in wSTWF, or Off-balance sheet exposure</td>
<td>Other firms with $100b to $250b Total Assets</td>
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**Capital**
- TLAC/Long-term debt
- Stress Testing
  - CCAR qualitative and quantitative
  - Annual company-run stress testing
  - Annual supervisory stress testing
  - Annual capital plan submission
- Risk-Based Capital
  - GSIB surcharge
  - Advanced approaches
  - Countercyclical Buffer
  - No opt-out of AOCI capital impact
- Leverage capital
  - Enhanced supplementary leverage ratio

**Leverage capital**
- Standardized
  - Full LCR (100%)
  - Full NSFR (100%)
- Internal
  - Liquidity stress tests (monthly)
  - Liquidity risk management

**Liquidity**
- Standardized
  - Full LCR (100%)
  - Full NSFR (100%)
- Internal
  - Liquidity stress tests (monthly)
  - Liquidity risk management

* This figure does not reflect risk committee and related risk management requirements or single-counterparty credit limits.
† For firms subject to Category III requirements with wSTWF of $75 billion or more, 100% LCR and NSFR requirements would apply. For firms subject to Category III requirements with less than $75 billion in wSTWF, the proposal would request comment on reducing the LCR and NSFR requirements to a level between 70-85%.

**Glossary:**
- NBA – nonbank assets; wSTWF – weighted short-term wholesale funding; AOCI – accumulated other comprehensive income; CCAR – Comprehensive Capital Analysis and Review; GSIB – global systemically important bank holding company; LCR – liquidity coverage ratio rule; NSFR – net stable funding ratio proposed rule; TLAC – total loss-absorbing capacity.
**Appendix**

**List of Firms by Projected Category**

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14 Projected categories are based on data for Q2 2018. Actual categories would be based on 4-quarter averages.