

CMP04: Systemically Important Bank Compliance Monitor

Executive Summary | January 31, 2026

Capital Adequacy

12.4%

AVG CET1 RATIO

127%

AVG LCR

78.3%

STRESS TEST PASS RATE

65%

SATISFACTORY RESOLUTION PLANS

Risk Profile

Average Risk Score: 44.9/100

Highest Risk Category: Operational Risk

Control Effectiveness: 82.5%

Stress Testing Results

- Severely Adverse Loss Rate: 6.9%
- Min CET1 Under Stress: 8.1%

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