

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%

Author: Mboya Jeffers | *Mboya Jeffers - Data Engineering Portfolio*