

TICS Amalgamated Scorecard: June 2022 ...

| | Bank / Institution | Region | Sovereign | G-SIB status | Credit rating Scorecard | CDS Scorecard | Fund: bal. sht. Scorecard | Fund: mkt. ind. Scorecard | Syst. imp. Scorecard | Amalgamated Scorecard |
|--|--------------------|---------------|-------------|--------------|-------------------------|---------------|---------------------------|---------------------------|----------------------|-----------------------|
| WEIGHTINGS APPLIED TO AMALGAMATED SCORECARD: | | | | | 40% | 15% | 30% | 10% | 5% | |
| 1 | HSBC | UK | UK | Y | 4.75 | 4.00 | 3.00 | 3.30 | 2.10 | 383.5 |
| 2 | ICBC | Asia | China | Y | 5.67 | N/A | 3.10 | 1.45 | 2.50 | 408.2 |
| 3 | Toronto Dominion | North America | Canada | Y | 4.33 | 2.65 | 5.20 | 3.30 | 3.00 | 417.1 |
| 4 | CCB | Asia | China | N | 5.67 | N/A | 3.25 | 2.45 | 2.50 | 425.3 |
| 5 | BONYM | North America | USA | Y | 5.00 | 2.35 | 3.95 | 5.70 | 3.70 | 429.3 |
| 6 | Nordea | Europe | Sweden | Y | 4.00 | 2.35 | 4.75 | 5.40 | 8.25 | 433.0 |
| 7 | Bank of China | Asia | China | Y | 5.67 | 5.60 | 3.40 | 2.15 | 2.50 | 446.7 |
| 8 | Credit Agricole | Europe | France | Y | 4.67 | 4.40 | 4.00 | 6.50 | 3.20 | 453.7 |
| 9 | BNP Paribas | Europe | France | Y | 4.67 | 4.40 | 4.40 | 5.80 | 2.30 | 454.2 |
| 10 | RBC | North America | Canada | Y | 4.33 | 4.55 | 5.60 | 3.10 | 3.15 | 456.3 |
| 11 | Mitsubishi | Asia | Japan | Y | 6.33 | 1.90 | 4.00 | 4.40 | 2.80 | 459.8 |
| 12 | BPCE Natixis | Europe | France | Y | 5.42 | 2.65 | 4.35 | 6.00 | 3.25 | 463.2 |
| 13 | JP Morgan | North America | USA | Y | 5.50 | 6.65 | 3.80 | 2.20 | 1.50 | 463.3 |
| 14 | Bank of America | North America | USA | Y | 5.50 | 6.65 | 3.70 | 2.35 | 2.25 | 465.5 |
| 15 | Sumitomo | Asia | Japan | Y | 6.08 | 2.80 | 3.60 | 5.55 | 3.45 | 466.1 |
| 16 | UBS AG | Europe | Switzerland | Y | 5.33 | 4.90 | 3.95 | 4.90 | 3.20 | 470.3 |
| 17 | Mizuho | Asia | Japan | Y | 6.33 | 2.80 | 4.40 | 5.15 | 3.50 | 496.3 |
| 18 | State Street | North America | USA | Y | 5.00 | N/A | 4.75 | 6.30 | 3.85 | 499.7 |
| 19 | Wells Fargo | North America | USA | Y | 6.08 | 6.65 | 3.70 | 3.35 | 2.80 | 501.6 |
| 20 | Morgan Stanley | North America | USA | Y | 5.92 | 7.30 | 3.70 | 3.35 | 3.65 | 508.9 |
| 21 | ING Bank | Europe | Netherlands | Y | 6.67 | 2.35 | 4.20 | 6.60 | 3.05 | 509.2 |
| 22 | Santander | Europe | Spain | N | 6.00 | 4.50 | 4.75 | 5.50 | 3.50 | 522.5 |
| 23 | ABC | Asia | China | Y | 7.33 | 6.40 | 3.25 | 2.30 | 2.95 | 524.6 |
| 24 | MSIP | UK | UK | N | 4.88 | N/A | 5.36 | N/A | 8.76 | 532.7 |
| 25 | Societe Generale | Europe | France | Y | 6.00 | 5.25 | 4.30 | 7.25 | 3.40 | 537.3 |
| 26 | Lloyds | UK | UK | Y | 6.67 | 3.85 | 3.80 | 6.00 | 8.00 | 538.4 |
| 27 | Goldman Sachs | North America | USA | Y | 6.67 | 7.30 | 3.80 | 4.35 | 3.40 | 550.7 |
| 28 | Standard Chartered | UK | UK | N | 7.08 | 5.50 | 3.50 | 6.20 | 3.60 | 550.8 |
| 29 | Citi | North America | USA | Y | 7.00 | 7.40 | 3.50 | 4.65 | 2.10 | 553.0 |
| 30 | Danske Bank | Europe | Denmark | Y | 6.08 | 5.90 | 4.60 | 5.95 | 8.25 | 570.6 |
| 31 | Barclays | UK | UK | N | 7.83 | 5.80 | 3.50 | 6.15 | 3.00 | 581.8 |
| 32 | Deutsche Bank | Europe | Germany | N | 6.83 | 8.05 | 3.65 | 6.70 | 2.70 | 584.1 |
| 33 | RBS | UK | UK | N | 7.58 | 5.90 | 3.50 | 6.00 | 8.00 | 596.8 |
| 34 | Aviva | UK | UK | N | 5.67 | 6.35 | N/A | 6.05 | 7.45 | 599.4 |
| 35 | Prudential | UK | UK | N | 6.00 | 5.30 | N/A | 6.30 | 7.50 | 600.0 |
| 36 | Investec Bank plc | UK | UK | Y | 6.50 | N/A | 4.75 | 7.15 | 8.95 | 611.0 |
| 37 | Nomura | Asia | Japan | Y | 7.67 | 4.65 | 4.70 | 6.10 | 9.15 | 624.2 |
| 38 | Unicredit Group | Europe | Italy | N | 8.58 | 7.40 | 3.35 | 6.60 | 4.35 | 642.6 |
| 39 | Credit Suisse | Europe | Switzerland | #N/A | 8.42 | 7.30 | 3.80 | 7.00 | 3.40 | 647.2 |
| 40 | Bank of Ireland | Europe | Ireland | #N/A | 8.67 | 5.30 | 4.30 | 7.30 | 8.90 | 672.7 |

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