

APPENDIX

Table 1.

NYU Stern US Systemic Risk Rankings 12/27/2012 from V-LAB

NAME	SRISK	LRMES	BETA	LVG	MV
Bank Of America	144,115	71	2.28	36.3	56355.4
JP Morgan Chase	138,956	74.53	2.02	17.68	126342.1
Citigroup	125,393	78.61	2.51	23.84	76922.7
Goldman Sachs	54,567	61.86	1.92	20.71	44519.8
Morgan Stanley	52,725	80.38	2.66	25.86	29161.6
MetLife	48,896	70.16	1.83	22.97	32977
Wells Fargo	39,465	59.77	1.54	9.02	145338.3
Prudential Financial	39,131	68.93	1.65	25.25	23656.6
A.I.G.	22,394	66.82	2.1	11.17	44062
Hartford Financial	20,405	66.68	2.2	40.05	7243.3

Table 2.

NYU Stern US Systemic Risk Rankings 8/29/2008

NAME	SRISK	LRMES	BETA	LVG	MV
Citigroup	136,739	78.58	2.62	19.99	103407.9
JP Morgan Chase	110,950	83.2	2.42	13.42	132291.7
Bank Of America	97,315	79.32	2.9	11.94	142001.9
Morgan Stanley	70,507	77.84	2.09	23.01	45281
Freddie Mac	68,807	82.5	5.02	297.76	2918
Merrill Lynch	68,523	85	3.43	22.45	43417
Fannie Mae	67,068	92.71	5.51	115.68	7363.9
A.I.G.	66,345	80.25	3.47	17.62	57783
Goldman Sachs	57,738	58.14	1.7	16.99	64572.2
Wachovia Bank	54,173	85.52	3.06	22.4	34304.2
Lehman Brothers	47,552	85.4	5	55.88	11172.9

Table 3.

NYU Stern European Systemic Risk Rankings 12/30/2011

NAME	SRISK%
Deutsche Bank AG	9.93%
BNP Paribas	8.74%
Barclays PLC	7.58%
Credit Agricole SA	7.57%
Royal Bank of Scotland Group	7.13%
HSBC Holdings PLC	5.95%
ING Groep NV	5.48%
Societe Generale	5.40%
Lloyds Banking Group PLC	4.88%
UBS AG-REG	4.43%
Banco Santander SA	4.38%
UniCredit SpA	4.09%
Credit Suisse Group AG	3.42%
Commerzbank AG	3.21%
AXA SA	2.97%
Nordea Bank AB	2.55%
Intesa Sanpaolo SpA	2.49%
Allianz SE	2.13%
Natixis	2.09%
Banco Bilbao Vizcaya Argentari	1.92%
Dexia SA	1.89%
Danske Bank A/S	1.77%