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Bank	CDS Spread of Parent Company				Parent Company	S&P		Moody's		Fitch	
	5 Year Rates					Rating	Outlook	Rating	Outlook	Rating	Outlook
	Current	1 Week Ago	% Change	1 Year Ago							
	14/02/2024	07/02/2024		14/02/2023							
ABN Amro Bank	52.15	53.35	-2.25%	54.815	ABN Amro Bank	A	STABLE	Aa3	STABLE	A	STABLE
ABSA	N/A	N/A	N/A	N/A	ABSA	#N/A N/A	#N/A N/A	#N/A N/A	STABLE	BB-	STABLE
Banco Santander SA	50.901	52.73	-3.47%	55.593	Banco Santander SA	A+	STABLE	A2	STABLE	A-	STABLE
Banque Internationale à Luxembourg	N/A	N/A	N/A	N/A	Banque Internationale à Luxembourg	A-	STABLE	A2	STABLE	WD	#N/A N/A
Bank of America Corp	63.135	64.96	-2.81%	64.469	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	84.029	86.159	-2.47%	85.764	Barclays Bank Plc	A+	STABLE	A1	STABLE	A+	STABLE
BBVA	50.771	51.762	-1.91%	59.983	BBVA	A	STABLE	A3	STABLE	A-	STABLE
BNP Paribas SA	45.292	46.824	-3.27%	49.413	BNP Paribas SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Citigroup Inc	63.193	63.262	-0.11%	73.668	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	STABLE
CIBC	76.906	77.219	-0.41%	84.618	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	64.22	65.273	-1.61%	68.696	CIC	A+	STABLE	#N/A N/A	STABLE	A+	STABLE
Commerzbank AG	58.972	62.873	-6.20%	62.404	Commerzbank AG	A-	POS	A2	STABLE	WD	#N/A N/A
Credit Agricole SA	42.271	43.375	-2.55%	45.636	Credit Agricole SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Credit Suisse Group AG	63.02	67.032	-5.99%	324.875	Credit Suisse Group AG	NR	#N/A N/A	WR	#N/A N/A	WD	#N/A N/A
Deutsche Bank AG	85.485	91.699	-6.78%	89.056	Deutsche Bank AG	A	STABLE	A1	STABLE	A-	STABLE
EFG	N/A	N/A	N/A	N/A	EFG	N/A	N/A	A3	NEG	A	STABLE
Goldman Sachs Group Inc	71.307	71.796	-0.68%	63.421	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	STABLE
HSBC Bank PLC	44.645	46.11	-3.18%	44.16	HSBC Holdings PLC	A-	STABLE	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	72.225	74.387	-2.91%	85.934	Intesa Sanpaolo SpA	BBB	STABLE	Baa1	STABLE	BBB	STABLE
Investec Bank Plc	N/A	N/A	N/A	N/A	Investec Bank Plc	N/A	N/A	Baa1	STABLE	N/A	N/A
JPMorgan Chase & Co	41.956	42.977	-2.38%	62.892	JPMorgan Chase & Co	A-	STABLE	A1	STABLE	AA-	STABLE
Julius Baër	N/A	N/A	N/A	N/A	Julius Baër	#N/A N/A	#N/A N/A	Baa1	NEG	#N/A N/A	#N/A N/A
Lloyds Bank Plc	61.24	62.328	-1.75%	71.333	Lloyds Bank Plc	BBB+	STABLE	A3	STABLE	A	STABLE

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Leonteq Securities	N/A	N/A	N/A	N/A	Leonteq Securities	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	BBB	STABLE
Marex Financial	N/A	N/A	N/A	N/A	Marex Financial	BBB	STABLE	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
Mediobanca SpA	67.031	69.402	-3.42%	91.474	Mediobanca SpA	BBB	STABLE	#N/A N/A	STABLE	BBB	STABLE
Mizuho Securities Co Ltd	39.409	39.143	0.68%	48.193	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	57.551	57.784	-0.40%	67.191	Morgan Stanley	A-	STABLE	A1	STABLE	A+	STABLE
National Bank of Canada	N/A	N/A	N/A	N/A	National Bank of Canada	A	STABLE	A3	POS	A+	STABLE
National Bank of Greece	141.164	140.216	0.68%	176.509	National Bank of Greece	BB	POS	N/A	N/A	BB	POS
Natixis SA	52.25	54.1	-3.42%	63.19	Natixis SA	A	STABLE	A1	STABLE	A	STABLE
NatWest Group	71.575	74.025	-3.31%	79.935	NatWest Group	BBB+	STABLE	#N/A N/A	STABLE	A	STABLE
Nationwide Building Society	66.75	70.785	-5.70%	69.18	Nationwide Building Society	A+	STABLE	A1	STABLE	A	STABLE
Nedbank Group	N/A	N/A	N/A	N/A	Nedbank Group	NR	#N/A N/A	#N/A N/A	#N/A N/A	BB-u	STABLE
Nomura	39.409	39.143	0.68%	80.618	Nomura	BBB+	STABLE	Baa1	NEG	A-	STABLE
Royal Bank of Canada	51.918	52.058	-0.27%	47.814	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	57.528	59.369	-3.10%	56.447	Societe Generale SA	A	STABLE	A1	STABLE	A-	POS
Standard Chartered Bank	61.24	62.328	-1.75%	80.833	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	STABLE
Toronto Dominion Bank	76.906	77.219	-0.41%	84.618	Toronto Dominion Bank	AA-	STABLE	A1	STABLE	AA-u	STABLE
UBS AG	63.145	67.18	-6.01%	70.32	UBS AG	A-	NEG	A3u	POS	A	STABLE
UniCredit AG	45.93	47.545	-3.40%	63.85	UniCredit AG	BBB+	STABLE	A2	STABLE	BBB+	STABLE