

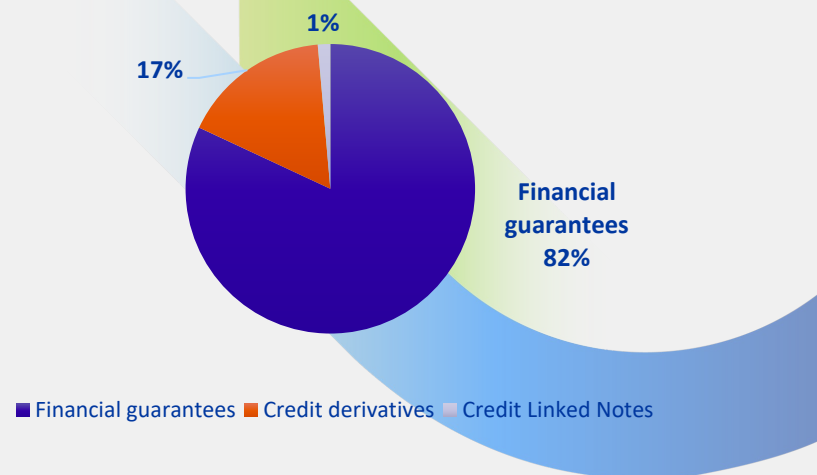
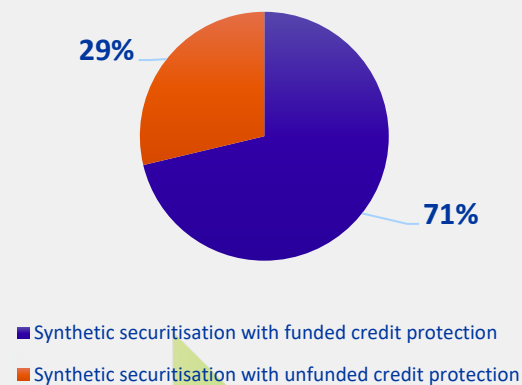
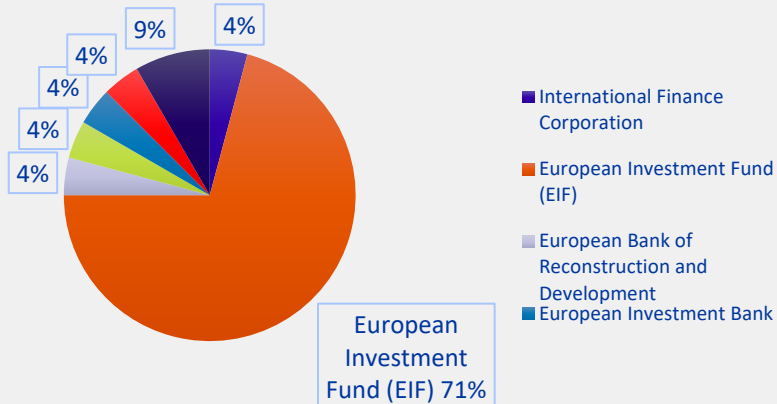
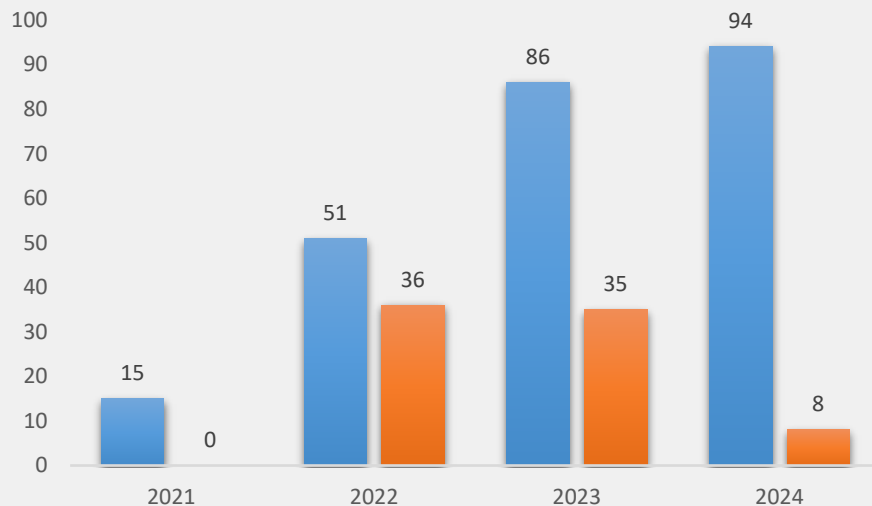


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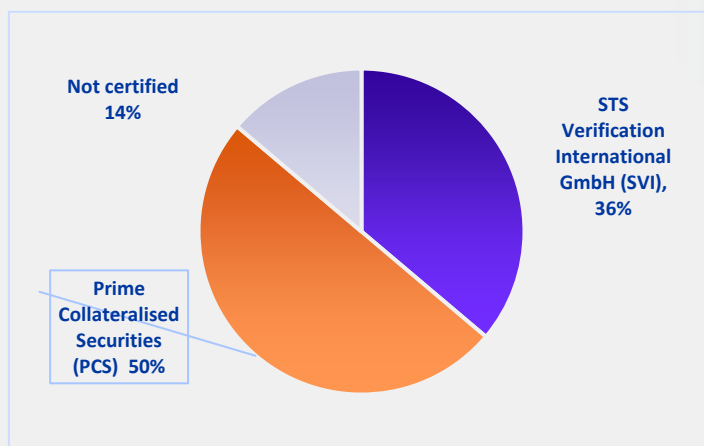
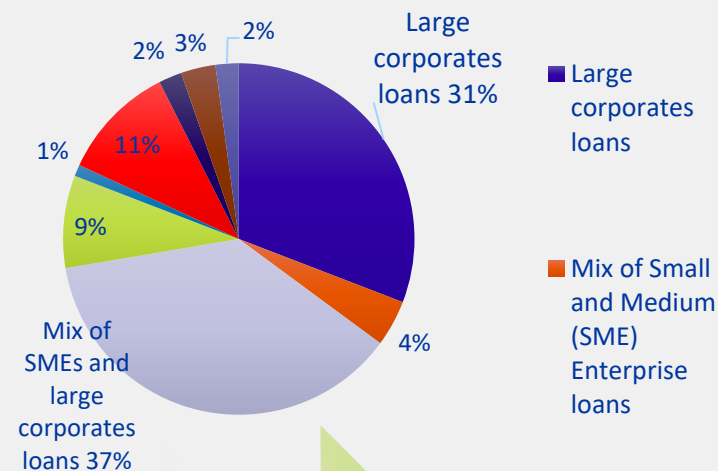
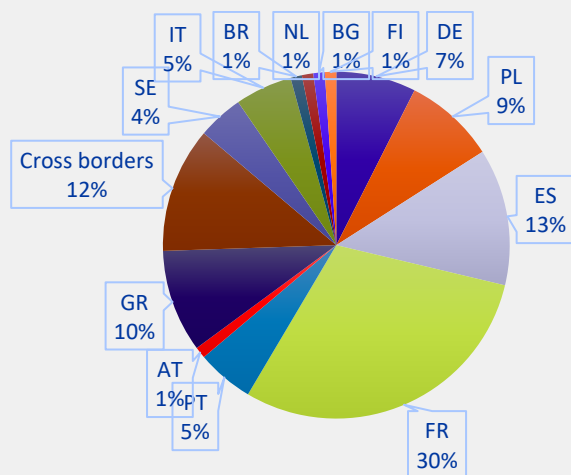
May 2024

Synthetic securitisation classification & Unfunded credit protection

STS synthetic notifications (2021-2024)



Country of establishment & underlying exposures





Thank you

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