



# Counterparty Credit Monitor – 27 May 2026

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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							
	27/05/2026	20/05/2026		27/05/2025							
ABN Amro Bank	36.91	43.17	-14.50%	43.17	ABN Amro Bank	A	POS	A1	STABLE	AA-	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	37.167	38.913	-4.49%	47.29	Banco Santander SA	A+	STABLE	A1	STABLE	A+	STABLE
Banque Internationale à Luxembourg	N/A	N/A	N/A	N/A	Banque Internationale à Luxembourg	A-	NEG	A2	STABLE	WD	#N/A N/A
Bank of America Corp	56.418	56.433	-0.03%	60.889	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	57.223	59.782	-4.28%	63.094	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	38.243	39.68	-3.62%	47.867	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	39.094	40.656	-3.84%	45.32	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	54.974	56.093	-1.99%	61.536	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	66.359	67.952	-2.34%	74.034	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	44.289	46.055	-3.83%	51.241	CIC	A+	STABLE	#N/A N/A	STABLE	AA-	NEG
CITIC Securities	N/A	N/A	N/A	N/A	CITIC Securities	BBB+	STABLE	Baa1	STABLE	#N/A N/A	#N/A N/A
Credit Agricole SA	33.45	35.137	-4.80%	42.742	Credit Agricole SA	A+	STABLE	A1	STABLE	AA-	STABLE
Credit Suisse Group AG	173.317	173.317	0.00%	173.317	Credit Suisse Group AG	NR	#N/A N/A	WR	#N/A N/A	WD	#N/A N/A
Deutsche Bank AG	54.346	56.473	-3.77%	59.435	Deutsche Bank AG	A	POS	A1	STABLE	A+	POS
EFG	N/A	N/A	N/A	N/A	EFG	N/A	N/A	A3	NEG	A	STABLE
Goldman Sachs Group Inc	66.169	65.861	0.47%	72.254	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	42.82	47.445	-9.75%	47.445	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	36.477	38.149	-4.38%	50.177	Intesa Sanpaolo SpA	BBB+	POS	A3	STABLE	A-	STABLE
Investec Bank Plc	N/A	N/A	N/A	N/A	Investec Bank Plc	N/A	N/A	A3	STABLE	N/A	N/A
JPMorgan Chase & Co	41.789	42.25	-1.09%	45.547	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	STABLE	#N/A N/A	#N/A N/A
Lloyds Bank Plc	60.392	63.087	-4.27%	63.344	Lloyds Bank Plc	A-	STABLE	A3	STABLE	A+	STABLE
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



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	27/05/2026	20/05/2026		27/05/2025							
<b>Mediobanca SpA</b>	40.04	41.913	-4.47%	53.746	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB-	STABLE
<b>Mizuho Securities Co Ltd</b>	37.369	38.095	-1.91%	46.646	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
<b>Morgan Stanley</b>	57.115	58.03	-1.58%	61.717	Morgan Stanley	A-	STABLE	A1	STABLE	A+	STABLE
<b>National Bank of Canada</b>	N/A	N/A	N/A	N/A	National Bank of Canada	A+	STABLE	A2	STABLE	A+	STABLE
<b>National Bank of Greece</b>	64.3	67.452	-4.67%	80.004	National Bank of Greece	BBB-	POS	N/A	N/A	BBB-	POS
<b>Natixis SA</b>	42.82	47.445	-9.75%	47.445	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
<b>NatWest Group</b>	61.98	59.605	3.98%	59.605	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
<b>Nationwide Building Society</b>	40.435	41.15	-1.74%	41.15	Nationwide Building Society	A+	STABLE	A1	STABLE	AA-	STABLE
<b>Nedbank Group</b>	N/A	N/A	N/A	N/A	Nedbank Group	NR	#N/A N/A	#N/A N/A	STABLE	BB-u	STABLE
<b>Nomura</b>	37.369	38.095	-1.91%	46.646	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
<b>Royal Bank of Canada</b>	40.994	40.789	0.50%	49.608	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
<b>Societe Generale SA</b>	42.201	44.02	-4.13%	49.665	Societe Generale SA	A	STABLE	A1	NEG	A+	STABLE
<b>Standard Chartered Bank</b>	48.544	50.84	-4.52%	62.47	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	STABLE
<b>Toronto Dominion Bank</b>	66.359	67.952	-2.34%	74.034	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	NEG
<b>UBS AG</b>	53.47	53.505	-0.07%	53.505	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
<b>UniCredit AG</b>	47.195	47.83	-1.33%	47.83	UniCredit AG	A-	POS	A1	POS	A	STABLE