



Counterparty Credit Monitor – 17 June 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							
	17/06/2026	10/06/2026		17/06/2025							
ABN Amro Bank	36.39	41.7	-12.73%	41.7	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	POS	BB	STABLE
Banco Santander SA	35.471	36.908	-3.89%	45.947	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	53.997	56.915	-5.13%	57.186	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	55.817	58.513	-4.61%	61.166	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	35.86	37.759	-5.03%	46.645	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	37.635	39.525	-4.78%	42.653	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	52.564	54.989	-4.41%	59.739	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	65.032	66.237	-1.82%	70.747	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	42.602	44.364	-3.97%	49.662	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	A-	STABLE
Credit Agricole SA	32.26	33.257	-3.00%	40.38	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	51.273	53.46	-4.09%	56.765	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	63.417	66.795	-5.06%	72.614	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	39.445	45.345	-13.01%	45.345	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	36.012	37.194	-3.18%	46.562	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	40.09	42.334	-5.30%	45.817	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	56.844	58.829	-3.37%	59.598	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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	17/06/2026	10/06/2026		1/06/2025							
Mediobanca SpA	37.696	39.944	-5.63%	50.383	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB- *+	#N/A N/A
Mizuho Securities Co Ltd	36.879	37.579	-1.86%	45.695	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	54.568	57.513	-5.12%	60.725	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	A2	STABLE	A+	STABLE
National Bank of Greece	58.746	61.006	-3.70%	80.146	National Bank of Greece	BBB-	POS	N/A	N/A	BBB-	POS
Natixis SA	39.445	45.345	-13.01%	45.345	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	58.1	58	0.17%	58	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	37.45	35.155	6.53%	35.155	Nationwide Building Society	A+	STABLE	A1	STABLE	AA-	STABLE
Nedbank Group	N/A	N/A	N/A	N/A	Nedbank Group	NR	#N/A N/A	#N/A N/A	POS	BBu	STABLE
Nomura	36.879	37.579	-1.86%	45.695	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	35.648	36.615	-2.64%	53.134	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	39.95	41.746	-4.30%	47.902	Societe Generale SA	A	STABLE	A1	NEG	A+	STABLE
Standard Chartered Bank	44.473	47.377	-6.13%	61.356	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	STABLE
Toronto Dominion Bank	65.032	66.237	-1.82%	70.747	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	49.86	51.99	-4.10%	51.99	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	45.525	44.98	1.21%	44.98	UniCredit AG	A-	POS	A1	POS	A	STABLE