



Counterparty Credit Monitor – 05 August 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							
	05/08/2026	29/07/2026		05/08/2025							
ABN Amro Bank	37.1	39.675	-6.49%	39.675	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	33.851	35.66	-5.07%	40.739	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	54.527	57.106	-4.52%	65.791	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	44.018	46.713	-5.77%	57.93	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	33.661	35.431	-5.00%	41.761	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	41.45	44.012	-5.82%	42.191	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	53.332	55.239	-3.45%	54.344	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	64.518	66.605	-3.13%	65.791	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	41.806	43.7	-4.33%	46.208	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	35.448	36.386	-2.58%	38.54	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	44.637	45.714	-2.36%	52.375	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	67.602	69.956	-3.36%	62.564	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	41.035	#REF!	#REF!	#REF!	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	35.755	37.456	-4.54%	41.501	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	38.662	41.267	-6.31%	39.905	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	53.348	56.406	-5.42%	46.208	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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	5 Year Rates					Rating	Outlook	Rating	Outlook	Rating	Outlook
	Current	1 Week Ago	% Change	1 Year Ago							
	29/07/2026	22/07/2026		29/07/2025							
Mediobanca SpA	35.255	37.522	-6.04%	46.543	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB- *+	#N/A N/A
Mizuho Securities Co Ltd	37.604	37.744	-0.37%	42.459	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	58.581	60.941	-3.87%	55.676	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	57.332	58.857	-2.59%	65.15	National Bank of Greece	BBB-	POS	N/A	N/A	BBB	STABLE
Natixis SA	41.035	#REF!	#REF!	#REF!	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	56.12	55.895	0.40%	55.895	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	41.17	34.685	18.70%	34.685	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	37.604	37.744	-0.37%	42.459	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	38.152	38.279	-0.33%	50.091	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	42.99	45.122	-4.72%	45.963	Societe Generale SA	A	POS	A1	NEG	A+	STABLE
Standard Chartered Bank	39.322	42.052	-6.49%	54.249	Standard Chartered Bank	BBB+	POS	A3	STABLE	A	STABLE
Toronto Dominion Bank	64.518	66.605	-3.13%	65.791	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	47.74	47.7	0.08%	47.7	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	48.74	40.615	20.00%	40.615	UniCredit AG	A-	POS	A1	#N/A N/A	A	STABLE