



Counterparty Credit Monitor – 08 July 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							
	08/07/2026	01/07/2026		08/07/2025							
ABN Amro Bank	36.655	40.175	-8.76%	40.175	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	34.685	35.02	-0.96%	43.732	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	53.76	55.5	-3.14%	66.525	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	53.799	54.354	-1.02%	59.108	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	34.842	35.124	-0.80%	44.172	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	41.369	41.051	0.77%	42.534	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	52.037	51.739	0.58%	54.768	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	66.096	65.992	0.16%	66.525	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	43.28	43.033	0.57%	47.486	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	34.013	33.692	0.95%	38.647	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	47.96	49.999	-4.08%	55.52	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	65.984	66.375	-0.59%	68.062	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	43.033	#REF!	#REF!	#REF!	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	37.018	36.57	1.23%	42.67	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	39.482	40.517	-2.55%	41.84	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	55.867	56.649	-1.38%	58.3	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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	Current	1 Week Ago	% Change	1 Year Ago							
	08/07/2026	01/07/2026		08/07/2025							
Mediobanca SpA	37.257	37.657	-1.06%	47.363	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB- *+	#N/A N/A
Mizuho Securities Co Ltd	37.698	38.134	-1.14%	44.994	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	55.086	54.873	0.39%	56.078	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	60.68	59.381	2.19%	69.541	National Bank of Greece	BBB-	POS	N/A	N/A	BBB	STABLE
Natixis SA	43.033	#REF!	#REF!	#REF!	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	56.36	56.575	-0.38%	56.575	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	38.555	38.535	0.05%	38.535	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	37.698	38.134	-1.14%	44.994	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	35.4	#N/A N/A	#VALUE!	52.171	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	42.035	41.744	0.70%	47.034	Societe Generale SA	A	POS	A1	NEG	A+	STABLE
Standard Chartered Bank	43.434	44.474	-2.34%	57.911	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	STABLE
Toronto Dominion Bank	66.096	65.992	0.16%	66.525	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	47.2	48.635	-2.95%	48.635	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	43.235	42.35	2.09%	42.35	UniCredit AG	A-	POS	A1	POS	A	STABLE