



Counterparty Credit Monitor – 26 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							
	26/08/2026	19/08/2026		26/08/2025							
ABN Amro Bank	37.15	37.165	-0.04%	37.165	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	33.538	33.33	0.62%	40.721	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	53.289	54.719	-2.61%	62.975	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	40.343	41.092	-1.82%	56.534	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	33.383	33.388	-0.01%	41.36	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	40.987	41.096	-0.27%	43.464	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	50.714	51.889	-2.26%	51.877	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	65.966	65.223	1.14%	62.975	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	41.781	42.059	-0.66%	45.985	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	35.48	35.447	0.09%	40.493	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	43.876	43.999	-0.28%	52.877	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	67.076	67.689	-0.91%	59.908	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	43.38	#REF!	#REF!	#REF!	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	34.069	34.264	-0.57%	37.066	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	POS	N/A	N/A
JPMorgan Chase & Co	37.652	39.087	-3.67%	37.51	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	51.994	51.983	0.02%	45.985	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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Mediobanca SpA	35.081	34.79	0.84%	44.187	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB- *+	#N/A N/A
Mizuho Securities Co Ltd	38.163	37.474	1.84%	41.034	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	55.117	57.523	-4.18%	50.753	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	57.066	57.792	-1.26%	64.945	National Bank of Greece	BBB-	POS	N/A	N/A	BBB	STABLE
Natixis SA	43.38	#REF!	#REF!	#REF!	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	51.615	52.07	-0.87%	52.07	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	35.4	33.045	7.13%	33.045	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	38.163	37.474	1.84%	41.034	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	41.878	41.695	0.44%	47.907	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	42.982	43.203	-0.51%	48.818	Societe Generale SA	A	POS	A1	NEG	A+	STABLE
Standard Chartered Bank	38.28	38.949	-1.72%	54.914	Standard Chartered Bank	BBB+	POS	A3	STABLE	A	STABLE
Toronto Dominion Bank	65.966	65.223	1.14%	62.975	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	44.7	47.34	-5.58%	47.34	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	43.27	37.98	13.93%	37.98	UniCredit AG	A-	POS	A1	#N/A N/A	A	STABLE