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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 | | | | | | | |
| | 18/01/2024 | 11/01/2024 | | 18/01/2023 | | | | | | | |
| ABN Amro Bank | 53.62 | 52.87 | 1.42% | 55.58 | ABN Amro Bank | A | STABLE | Aa3 | STABLE | A | 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 | 53.331 | 53.129 | 0.38% | 60.458 | Banco Santander SA | A+ | STABLE | A2 | STABLE | A- | STABLE |
| Banque Internationale à Luxembourg | N/A | N/A | N/A | N/A | Banque Internationale à Luxembourg | A- | STABLE | A2 | STABLE | WD | #N/A N/A |
| Bank of America Corp | 71.45 | 70.175 | 1.82% | 72.88 | Bank of America Corp | A- | STABLE | A1 | STABLE | AA- | STABLE |
| Barclays Bank Plc | 83.014 | 81.316 | 2.09% | 90.995 | Barclays Bank Plc | A+ | STABLE | A1 | STABLE | A+ | STABLE |
| BBVA | 54.168 | 53.909 | 0.48% | 59.025 | BBVA | A | STABLE | A3 | STABLE | A- | STABLE |
| BNP Paribas SA | 48.125 | 48.327 | -0.42% | 53.035 | BNP Paribas SA | A+ | STABLE | Aa3 | STABLE | A+ | STABLE |
| Citigroup Inc | 67.788 | 66.719 | 1.60% | 81.437 | Citigroup Inc | BBB+ | STABLE | A3 | STABLE | A | STABLE |
| CIBC | 79.968 | 80.07 | -0.13% | 91.165 | CIBC | A+ | STABLE | Aa2 | STABLE | AA- | STABLE |
| CIC | 69.778 | 71.249 | -2.06% | 71.271 | CIC | A+ | STABLE | #N/A N/A | STABLE | A+ | STABLE |
| Commerzbank AG | 61.395 | 62.452 | -1.69% | 72.981 | Commerzbank AG | A- | POS | A2 | STABLE | WD | #N/A N/A |
| Credit Agricole SA | 45.181 | 45.393 | -0.47% | 50.384 | Credit Agricole SA | A+ | STABLE | Aa3 | STABLE | A+ | STABLE |
| Credit Suisse Group AG | 70.246 | 70.421 | -0.25% | 298.47 | Credit Suisse Group AG | NR | #N/A N/A | WR | #N/A N/A | WD | #N/A N/A |
| Deutsche Bank AG | 87.4 | 88.981 | -1.78% | 99.047 | Deutsche Bank AG | A | STABLE | A1 | STABLE | A- | STABLE |
| EFG | N/A | N/A | N/A | N/A | EFG | N/A | N/A | A3 | NEG | A | STABLE |
| Goldman Sachs Group Inc | 78.965 | 76.474 | 3.26% | 69.179 | Goldman Sachs Group Inc | BBB+ | STABLE | A2 | STABLE | A | STABLE |
| HSBC Bank PLC | 64.413 | 63.906 | 0.79% | 50.525 | HSBC Holdings PLC | A- | STABLE | A3 | STABLE | A+ | STABLE |
| Intesa Sanpaolo SpA | 78.664 | 78.428 | 0.30% | 103.036 | Intesa Sanpaolo SpA | BBB | STABLE | Baa1 | STABLE | BBB | STABLE |
| Investec Bank Plc | N/A | N/A | N/A | N/A | Investec Bank Plc | N/A | N/A | Baa1 | STABLE | N/A | N/A |
| JPMorgan Chase & Co | 46.816 | 46.348 | 1.01% | 67.847 | 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 | NEG | #N/A N/A | #N/A N/A |

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| | 5 Year Rates | | | | | Rating | Outlook | Rating | Outlook | Rating | Outlook |
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| | 18/01/2024 | 11/01/2024 | | 18/01/2023 | | | | | | | |
| Lloyds Bank Plc | 64.413 | 63.906 | 0.79% | 75.253 | Lloyds Bank Plc | BBB+ | 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 |
| Mediobanca SpA | 74.153 | 73.987 | 0.22% | 108.951 | Mediobanca SpA | BBB | STABLE | #N/A N/A | STABLE | BBB | STABLE |
| Mizuho Securities Co Ltd | 40.919 | 42.764 | -4.31% | 52.224 | Mizuho Securities Co Ltd | A | STABLE | #N/A N/A | STABLE | A- | STABLE |
| Morgan Stanley | 60.568 | 60.16 | 0.68% | 74.11 | 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 | A3 | POS | A+ | STABLE |
| National Bank of Greece | 129.371 | 129.393 | -0.02% | 184.913 | National Bank of Greece | BB | POS | N/A | N/A | BB | POS |
| Natixis SA | 53.57 | 54.18 | -1.13% | 61.9 | Natixis SA | A | STABLE | A1 | STABLE | A | STABLE |
| NatWest Group | 76.075 | 76.48 | -0.53% | 87.96 | NatWest Group | BBB+ | STABLE | #N/A N/A | STABLE | A | STABLE |
| Nationwide Building Society | 67.415 | 72.91 | -7.54% | 67.38 | Nationwide Building Society | A+ | STABLE | A1 | STABLE | A | STABLE |
| Nedbank Group | N/A | N/A | N/A | N/A | Nedbank Group | NR | #N/A N/A | #N/A N/A | #N/A N/A | BB-u | STABLE |
| Nomura | 40.919 | 42.764 | -4.31% | 96.371 | Nomura | BBB+ | STABLE | Baa1 | NEG | A- | STABLE |
| Royal Bank of Canada | 55.696 | 56.625 | -1.64% | 51.29 | Royal Bank of Canada | AA- | STABLE | A1 | STABLE | AA- | STABLE |
| Societe Generale SA | 58.85 | 59.153 | -0.51% | 60.906 | Societe Generale SA | A | STABLE | A1 | STABLE | A- | POS |
| Standard Chartered Bank | 64.413 | 63.906 | 0.79% | 76.707 | Standard Chartered Bank | BBB+ | STABLE | A3 | STABLE | A | STABLE |
| Toronto Dominion Bank | 79.968 | 80.07 | -0.13% | 91.165 | Toronto Dominion Bank | AA- | STABLE | A1 | STABLE | AA-u | STABLE |
| UBS AG | 70.085 | 70.66 | -0.81% | 67.075 | UBS AG | A- | NEG | A3u | POS | A | STABLE |
| UniCredit AG | 50.405 | 50.71 | -0.60% | 82.965 | UniCredit AG | BBB+ | STABLE | A2 | STABLE | BBB+ | STABLE |