



Counterparty Credit Monitor – 10 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							
	10/06/2026	03/06/2026		10/06/2025							
ABN Amro Bank	36.41	41.7	-12.69%	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	36.908	36.515	1.08%	44.964	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	56.915	56.054	1.54%	57.037	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	58.513	56.924	2.79%	59.952	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	37.759	37.414	0.92%	45.309	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	39.525	39.018	1.30%	42.994	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	54.989	53.962	1.90%	58.29	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	66.237	65.261	1.50%	70.162	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	44.364	43.991	0.85%	49.226	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	33.257	33.191	0.20%	40.067	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	53.46	53.461	0.00%	55.939	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	68.658	66.018	4.00%	73.077	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	43.991	45.465	-3.24%	45.465	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	37.194	35.985	3.36%	46.217	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	42.334	42.824	-1.14%	43.172	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	58.829	58.673	0.27%	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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	10/06/2026	03/06/2026		10/06/2025							
Mediobanca SpA	39.944	39.469	1.20%	49.804	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB-	STABLE
Mizuho Securities Co Ltd	37.579	37.182	1.07%	45.502	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	57.513	56.673	1.48%	58.789	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	61.006	63.568	-4.03%	78.983	National Bank of Greece	BBB-	POS	N/A	N/A	BBB-	POS
Natixis SA	43.991	45.465	-3.24%	45.465	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	57.75	56.885	1.52%	56.885	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	35.54	34.955	1.67%	34.955	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	BB-u	STABLE
Nomura	37.579	37.182	1.07%	45.502	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	40.936	41.173	-0.58%	52.513	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	41.746	41.505	0.58%	46.995	Societe Generale SA	A	STABLE	A1	NEG	A+	STABLE
Standard Chartered Bank	47.377	47.257	0.25%	59.53	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	STABLE
Toronto Dominion Bank	66.237	65.261	1.50%	70.162	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	49.522	50.5	-1.94%	50.5	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	43.135	44.275	-2.57%	44.275	UniCredit AG	A-	POS	A1	POS	A	STABLE