



Counterparty Credit Monitor – 12 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							
	12/08/2026	05/08/2026		12/08/2025							
ABN Amro Bank	37.135	39.17	-5.20%	39.17	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	33.942	33.851	0.27%	39.804	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	53.516	54.527	-1.85%	64.944	Bank of America Corp	A-	STABLE	A1	STABLE	AA-	STABLE
Barclays Bank Plc	41.28	44.018	-6.22%	56.481	Barclays Bank Plc	A+	STABLE	A1	STABLE	AA-	STABLE
BBVA	33.616	33.661	-0.13%	40.604	BBVA	A+	STABLE	A2	STABLE	A	STABLE
BNP Paribas SA	41.346	41.45	-0.25%	41.329	BNP Paribas SA	A+	STABLE	A1	STABLE	AA-	STABLE
Citigroup Inc	52.614	53.332	-1.35%	53.347	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	POS
CIBC	64.533	64.518	0.02%	64.944	CIBC	A+	STABLE	Aa2	STABLE	AA-	STABLE
CIC	41.507	41.806	-0.72%	45.27	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	35.493	35.448	0.13%	37.697	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	44.178	44.637	-1.03%	51.307	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	67.355	67.602	-0.37%	61.299	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	POS
HSBC Bank PLC	36.265	#REF!	#REF!	#REF!	HSBC Holdings PLC	A-	POS	A3	STABLE	A+	STABLE
Intesa Sanpaolo SpA	35.247	35.755	-1.42%	39.232	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	38.185	38.662	-1.23%	39.382	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	52.414	53.348	-1.75%	45.27	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							
	12/08/2026	05/08/2026		12/08/2025							
Mediobanca SpA	35.197	35.255	-0.16%	44.829	Mediobanca SpA	BBB	POS	#N/A N/A	POS	BBB- *	#N/A N/A
Mizuho Securities Co Ltd	37.693	37.604	0.24%	42.412	Mizuho Securities Co Ltd	A	STABLE	#N/A N/A	STABLE	A-	STABLE
Morgan Stanley	57.544	58.581	-1.77%	53.35	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	57.421	57.332	0.16%	64.622	National Bank of Greece	BBB-	POS	N/A	N/A	BBB	STABLE
Natixis SA	36.265	#REF!	#REF!	#REF!	Natixis SA	A+	STABLE	A2	STABLE	A+	STABLE
NatWest Group	52.1	53.065	-1.82%	53.065	NatWest Group	A-	STABLE	A3	STABLE	A+	STABLE
Nationwide Building Society	37.21	40.79	-8.78%	40.79	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	37.693	37.604	0.24%	42.412	Nomura	BBB+	POS	#N/A N/A	STABLE	A-	STABLE
Royal Bank of Canada	39.824	38.155	4.37%	49.085	Royal Bank of Canada	AA-	STABLE	A1	STABLE	AA-	STABLE
Societe Generale SA	42.85	42.99	-0.33%	45.562	Societe Generale SA	A	POS	A1	NEG	A+	STABLE
Standard Chartered Bank	38.878	39.322	-1.13%	52.946	Standard Chartered Bank	BBB+	POS	A3	STABLE	A	STABLE
Toronto Dominion Bank	64.533	64.518	0.02%	64.944	Toronto Dominion Bank	A+	STABLE	A2	STABLE	AA-	STABLE
UBS AG	45.55	46.805	-2.68%	46.805	UBS AG	A-	STABLE	A2	STABLE	A+	STABLE
UniCredit AG	43.41	38.95	11.45%	38.95	UniCredit AG	A-	POS	A1	#N/A N/A	A	STABLE