



Counterparty Credit Monitor 10.02.2020

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	1 Year Ago	% Change							
	10/02/2020	03/02/2020	10/02/2019				10/02/2020				
Alpha Bank AE	656.91	656.94	773.41	0.00%	Alpha Bank AE	B	POS	N/A	N/A	CCC+	
Banco Santander SA	25.13	28.62	65.68	-12.21%	Banco Santander SA	A	STABLE	A2	STABLE	A-	STABLE
Bank of America Corp	32.56	36.72	58.10	-11.31%	Bank of America Corp	A-	STABLE	A2	STABLE	A+	STABLE
Bank of Cyprus	n/a	n/a	n/a	n/a	Bank of Cyprus	B+	STABLE	N/A	N/A	B-	POS
Barclays Bank Plc	43.49	45.37	80.08	-4.15%	Barclays Bank Plc	A	STABLE	A1	STABLE	A+	STABLE
BBVA	35.78	37.81	75.75	-5.37%	BBVA	A-	NEG	A3	STABLE	A-	NEG
BNP Paribas SA	25.67	26.17	63.83	-1.90%	BNP Paribas SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Citigroup Inc	38.02	43.87	67.66	-13.33%	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	STABLE
Commerzbank AG	34.23	36.52	#N/A N/A	-6.28%	Commerzbank AG	A-	NEG	A1	STABLE	BBB+	NEG
Credit Agricole SA	23.52	22.06	48.17	6.59%	Credit Agricole SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Credit Suisse Group AG	44.63	42.86	87.20	4.13%	Credit Suisse Group AG	BBB+	STABLE	Baa2	POS	A-	POS
Deutsche Bank AG	49.71	53.31	#N/A N/A	-6.75%	Deutsche Bank AG	BBB+	STABLE	A3	NEG	BBB	DEVELOP
EFG	n/a	n/a	n/a	n/a	EFG	N/A	N/A	A3	STABLE	A	STABLE
Goldman Sachs Group Inc	45.34	50.77	89.38	-10.69%	Goldman Sachs Group Inc	BBB+	STABLE	A3	STABLE	A	STABLE
HSBC Bank PLC	29.82	32.50	39.24	-8.24%	HSBC Bank PLC	A	NEG	A2	NEG	A+	STABLE
ING Bank NV	20.48	21.51	36.39	-4.81%	ING Bank NV	A-	STABLE	Baa1	STABLE	A+	STABLE
Investec Bank Plc	n/a	n/a	n/a	n/a	Investec Bank Plc	N/A	N/A	A1	STABLE	BBB+	STABLE
JPMorgan Chase & Co	30.09	34.34	55.70	-12.38%	JPMorgan Chase & Co	A-	STABLE	A2	STABLE	AA-	STABLE
Lloyds Bank Plc	53.01	56.59	125.04	-6.34%	Lloyds Bank Plc	BBB+	STABLE	A3	NEG	A+	STABLE
Morgan Stanley	43.69	49.15	80.22	-11.10%	Morgan Stanley	BBB+	STABLE	A3	POS	A	STABLE
National Bank of Canada	n/a	n/a	n/a	n/a	National Bank of Canada	A	STABLE	A3	STABLE	A+	STABLE
National Bank of Greece	585.15	585.18	811.69	0.00%	National Bank of Greece	B	POS	N/A	N/A	CCC+	
Natixis SA	35.15	38.14	70.37	-7.85%	Natixis SA	A+	STABLE	A1	STABLE	A+	STABLE
Nationwide Building Society	51.06	50.24	72.93	1.64%	Nationwide Building Society	A	POS	Aa3	NEG	A	STABLE
Royal Bank of Canada	n/a	n/a	n/a	n/a	Royal Bank of Canada	AA-	STABLE	A2	STABLE	AA	STABLE
Societe Generale SA	25.88	26.65	67.76	-2.91%	Societe Generale SA	A	POS	A1	STABLE	A	STABLE
Standard Chartered Bank	28.65	30.30	52.81	-5.45%	Standard Chartered Bank	BBB+	STABLE	A2	STABLE	A	STABLE
UBS AG	22.04	23.13	37.73	-4.75%	UBS AG	A+	STABLE	Aa3	STABLE	AA-	STABLE

Source - Bloomberg/Bank Note: * Denotes On Watch (+/-) If there is no Issuer Rating then either Senior Unsecured Debt or Long Term Ratings are used. N/A = Not rated by that agency. (P) = Parent Company