



Counterparty Credit Monitor 04.05.2021

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							
	04/05/2021	27/04/2021	04/05/2020				04/05/2021				
Alpha Bank AE	433.17	523.27	657.52	-17.22%	Alpha Bank AE	B-	STABLE	N/A	N/A	CCC+	POS
Banco Santander SA	36.70	38.35	69.61	-4.31%	Banco Santander SA	A	NEG	A2	STABLE	A-	NEG
Bank of America Corp	44.62	45.09	68.14	-1.03%	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-	NEG
Barclays Bank Plc	51.33	51.81	108.37	-0.93%	Barclays Bank Plc	BBB	STABLE	Baa2	STABLE	A	NEG
BBVA	41.67	43.16	81.51	-3.46%	BBVA	A-	NEG	A3	STABLE	BBB+	STABLE
BNP Paribas SA	36.76	37.01	67.33	-0.68%	BNP Paribas SA	A+	NEG	Aa3	STABLE	A+	NEG
Citigroup Inc	50.40	51.78	87.45	-2.65%	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	NEG
Commerzbank AG	49.55	50.97	78.25	-2.80%	Commerzbank AG	BBB+	NEG	A1	STABLE	WD	
Credit Agricole SA	32.13	32.89	56.45	-2.31%	Credit Agricole SA	A+	NEG	Aa3	STABLE	A+	NEG
Credit Suisse Group AG	57.00	56.88	107.23	0.20%	Credit Suisse Group AG	BBB+	NEG	Baa1	NEG	A-	NEG
Deutsche Bank AG	50.60	52.97	130.90	-4.47%	Deutsche Bank AG	BBB+	POS	A3	STABLE	BBB	POS
EFG	n/a	n/a	n/a	n/a	EFG	N/A	N/A	A3	STABLE	A	NEG
Goldman Sachs Group Inc	53.77	55.44	90.93	-3.01%	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	STABLE
HSBC Bank PLC	34.30	35.55	59.68	-3.52%	HSBC Holdings PLC	A-	STABLE	A2 *		A+	NEG
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	44.00	44.48	63.79	-1.07%	JPMorgan Chase & Co	A-	STABLE	A2	STABLE	AA-	STABLE
Lloyds Bank Plc	34.26	34.43	n/a	-0.47%	Lloyds Bank Plc	BBB+	NEG	A3	NEG	A+	NEG
Morgan Stanley	50.27	51.43	82.53	-2.24%	Morgan Stanley	BBB+	STABLE	A1	STABLE	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	380.26	417.71	576.38	-8.97%	National Bank of Greece	B+	STABLE	N/A	N/A	CCC+	
Natixis SA	25.53	25.91	70.19	-1.46%	Natixis SA	A+	NEG	A1	STABLE	A+	NEG
Nationwide Building Society	36.12	41.80	49.27	-13.59%	Nationwide Building Society	A	STABLE	A1	STABLE	A	NEG
Royal Bank of Canada	n/a	n/a	n/a	n/a	Royal Bank of Canada	AA-	STABLE	A2	STABLE	AA	NEG
Royal Bank of Scotland	55.88	57.58	63.96	-2.96%	Royal Bank of Scotland	N/A	N/A	N/A	N/A	N/A	N/A
Societe Generale SA	37.46	37.99	68.26	-1.41%	Societe Generale SA	A	NEG	A1	STABLE	A-	STABLE
Standard Chartered Bank	33.31	34.57	58.89	-3.65%	Standard Chartered Bank	BBB+	STABLE	A2	STABLE	A	NEG
UBS AG	32.75	32.30	62.13	1.41%	UBS AG	A-	STABLE	A3u	STABLE	A+	STABLE
UniCredit AG	35.27	40.80	58.72	-13.55%	UniCredit AG	BBB+	NEG	A2	NEG	BBB	NEG

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