



Counterparty Credit Monitor 06.10.2021

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							
	06/10/2021	29/09/2021	06/10/2020				06/10/2021				
Alpha Bank AE	118.206	122.767	166.317	-3.72%	Alpha Bank AE	B-	STABLE	N/A	N/A	CCC+	POS
Banco Santander SA	37.209	33.654	45.842	10.56%	Banco Santander SA	A	STABLE	A2	STABLE	A-	STABLE
Bank of America Corp	49.536	46.832	49.085	5.77%	Bank of America Corp	A-	POS	A2	STABLE	AA-	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	48.286	46.767	63.553	3.25%	Barclays Bank Plc	BBB	POS	Baa2	STABLE	A	STABLE
BBVA	40.682	37.696	52.843	7.92%	BBVA	A-	STABLE	A3	STABLE	BBB+	STABLE
BNP Paribas SA	37.463	34.786	39.204	7.70%	BNP Paribas SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Citigroup Inc	55.595	51.903	59.18	7.11%	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	STABLE
Commerzbank AG	44.313	41.848	48.441	5.89%	Commerzbank AG	BBB+	NEG	A1	STABLE	WD	
Credit Agricole SA	35.42	32.521	31.899	8.91%	Credit Agricole SA	A+	STABLE	Aa3	STABLE	A+	NEG
Credit Suisse Group AG	60.87	57.903	52.562	5.12%	Credit Suisse Group AG	BBB+	NEG	Baa1	STABLE	A-	NEG
Deutsche Bank AG	45.087	40.56	65.058	11.16%	Deutsche Bank AG	BBB+	POS	A2	POS	BBB+	POS
EFG	N/A	N/A	N/A	n/a	EFG	N/A	N/A	A3	STABLE	A	STABLE
Goldman Sachs Group Inc	61.434	58.213	74.347	5.53%	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	STABLE
HSBC Bank PLC	42.445	38.414	44.672	10.49%	HSBC Holdings PLC	A-	STABLE	A3	STABLE	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	48.804	45.7	49.185	6.79%	JPMorgan Chase & Co	A-	POS	A2	POS	AA-	STABLE
Lloyds Bank Plc	48.536	45.768	64.781	6.05%	Lloyds Bank Plc	BBB+	STABLE	A2	STABLE	A	STABLE
Morgan Stanley	55.596	54.843	52.976	1.37%	Morgan Stanley	BBB+	POS	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	118.206	122.767	166.317	-3.72%	National Bank of Greece	B+	STABLE	N/A	N/A	B-	POS
Natixis SA	29.87	25.612	48.998	16.63%	Natixis SA	A	STABLE	A1	STABLE	A+	NEG
Nationwide Building Society	46.831	45.194	67.263	3.62%	Nationwide Building Society	A	POS	A1	STABLE	A	STABLE
Royal Bank of Canada	60.746	59.496	77.998	n/a	Royal Bank of Canada	AA-	STABLE	A2	STABLE	AA-	STABLE
Royal Bank of Scotland	46.831	45.194	67.263	3.62%	Royal Bank of Scotland	N/A	N/A	N/A	N/A	N/A	N/A
Societe Generale SA	39.188	36.106	39.848	8.54%	Societe Generale SA	A	STABLE	A1	STABLE	A-	STABLE
Standard Chartered Bank	43.332	38.708	37.089	11.95%	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	NEG
UBS AG	34.66	31.717	31.779	9.28%	UBS AG	A-	STABLE	A3u	STABLE	A+	STABLE
UniCredit AG	37.932	32.516	62.818	16.66%	UniCredit AG	BBB+	NEG	A2	STABLE	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