



Counterparty Credit Monitor 22.10.2021

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							
	22/10/2021	15/10/2021	22/10/2020				22/10/2021				
Alpha Bank AE	112.546	112.249	165.439	0.26%	Alpha Bank AE	B-	STABLE	N/A	N/A	CCC+	POS
Banco Santander SA	35.355	36.353	47.18	-2.75%	Banco Santander SA	A	STABLE	A2	STABLE	A-	STABLE
Bank of America Corp	47.014	47.755	47.441	-1.55%	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	46.805	47.61	66.826	-1.69%	Barclays Bank Plc	BBB	POS	Baa2	STABLE	A	STABLE
BBVA	39.429	40.921	54.965	-3.65%	BBVA	A-	STABLE	A3	STABLE	BBB+	STABLE
BNP Paribas SA	35.079	35.83	39.837	-2.10%	BNP Paribas SA	A+	STABLE	Aa3	STABLE	A+	STABLE
Citigroup Inc	52.77	53.69	56.144	-1.71%	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	STABLE
Commerzbank AG	44.325	44.282	45.404	0.10%	Commerzbank AG	BBB+	NEG	A1	STABLE	WD	
Credit Agricole SA	32.99	33.644	32.808	-1.94%	Credit Agricole SA	A+	STABLE	Aa3	STABLE	A+	NEG
Credit Suisse Group AG	57.973	59.284	50.461	-2.21%	Credit Suisse Group AG	BBB+	NEG	Baa1	STABLE	A-	NEG
Deutsche Bank AG	44.328	44.373	64.986	-0.10%	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	58.714	58.92	66.318	-0.35%	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	STABLE
HSBC Bank PLC	36.642	40.604	43.223	-9.76%	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	46.25	46.532	45.803	-0.61%	JPMorgan Chase & Co	A-	POS	A2	POS	AA-	STABLE
Lloyds Bank Plc	43.734	47.062	67.121	-7.07%	Lloyds Bank Plc	BBB+	STABLE	A2	STABLE	A	STABLE
Morgan Stanley	56.041	53.957	51.38	3.86%	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	112.546	112.249	165.439	0.26%	National Bank of Greece	B+	STABLE	N/A	N/A	B-	POS
Natixis SA	28.618	29.565	50.695	-3.20%	Natixis SA	A	STABLE	A1	STABLE	A+	NEG
Nationwide Building Society	45.962	46.028	66.143	-0.14%	Nationwide Building Society	A	POS	A1	STABLE	A	STABLE
Royal Bank of Canada	59.944	59.46	77.669	n/a	Royal Bank of Canada	AA-	STABLE	A2 *		AA-	STABLE
Royal Bank of Scotland	45.962	46.028	66.143	-0.14%	Royal Bank of Scotland	N/A	N/A	N/A	N/A	N/A	N/A
Societe Generale SA	35.857	36.88	39.931	-2.77%	Societe Generale SA	A	STABLE	A1	STABLE	A-	STABLE
Standard Chartered Bank	36.868	43.076	38.886	-14.41%	Standard Chartered Bank	BBB+	STABLE	A3	STABLE	A	NEG
UBS AG	34.604	33.903	28.628	2.07%	UBS AG	A-	STABLE	A3u	STABLE	A+	STABLE
UniCredit AG	36.342	37.544	65.287	-3.20%	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