



Counterparty Credit Monitor 25.06.2021

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							
	25/06/2021	18/06/2021	25/06/2020			25/06/2021					
Alpha Bank AE	395.76	395.75	657.52	0.00%	Alpha Bank AE	B-	STABLE	N/A	N/A	CCC+	POS
Banco Santander SA	33.08	33.03	52.60	0.16%	Banco Santander SA	A	STABLE	A2	STABLE	A-	STABLE
Bank of America Corp	45.42	45.75	61.15	-0.71%	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	44.50	44.74	80.38	-0.53%	Barclays Bank Plc	BBB	POS	Baa2	STABLE	A	NEG
BBVA	35.94	35.80	58.38	0.39%	BBVA	A-	STABLE	A3	STABLE	BBB+	STABLE
BNP Paribas SA	32.95	34.03	49.61	-3.20%	BNP Paribas SA	A+	STABLE	Aa3	STABLE	A+	NEG
Citigroup Inc	50.34	50.56	70.80	-0.43%	Citigroup Inc	BBB+	STABLE	A3	STABLE	A	STABLE
Commerzbank AG	41.30	42.68	68.48	-3.24%	Commerzbank AG	BBB+	NEG	A1	STABLE	WD	
Credit Agricole SA	29.14	30.48	41.30	-4.39%	Credit Agricole SA	A+	STABLE	Aa3	STABLE	A+	NEG
Credit Suisse Group AG	58.62	60.10	76.18	-2.46%	Credit Suisse Group AG	BBB+	NEG	Baa1	NEG	A-	NEG
Deutsche Bank AG	43.10	43.22	95.62	-0.26%	Deutsche Bank AG	BBB+	POS	A3 +*		BBB	POS
EFG	n/a	n/a	n/a	n/a	EFG	N/A	N/A	A3	STABLE	A	NEG
Goldman Sachs Group Inc	53.28	54.82	84.97	-2.81%	Goldman Sachs Group Inc	BBB+	STABLE	A2	STABLE	A	STABLE
HSBC Bank PLC	31.88	32.03	44.42	-0.47%	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	43.91	44.37	60.20	-1.02%	JPMorgan Chase & Co	A-	POS	A2	STABLE	AA-	STABLE
Lloyds Bank Plc	45.15	47.75	88.37	-5.45%	Lloyds Bank Plc	BBB+	STABLE	A3	NEG	A	NEG
Morgan Stanley	51.27	51.87	67.36	-1.15%	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	192.36	192.36	564.81	0.00%	National Bank of Greece	B+	STABLE	N/A	N/A	B-	POS
Natixis SA	23.40	29.59	52.47	-20.92%	Natixis SA	A	STABLE	A1	STABLE	A+	NEG
Nationwide Building Society	39.92	41.05	55.64	-2.74%	Nationwide Building Society	A	POS	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	54.29	57.10	94.39	-4.92%	Royal Bank of Scotland	N/A	N/A	N/A	N/A	N/A	N/A
Societe Generale SA	34.03	35.37	51.34	-3.79%	Societe Generale SA	A	STABLE	A1	STABLE	A-	STABLE
Standard Chartered Bank	30.93	30.44	40.84	1.63%	Standard Chartered Bank	BBB+	STABLE	A2	STABLE	A	NEG
UBS AG	32.01	32.39	43.33	-1.17%	UBS AG	A-	STABLE	A3u	STABLE	A+	STABLE
UniCredit AG	25.68	25.80	61.10	-0.47%	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											