

Weekly Credit List: 17/02/2023

Institution Benchmark: iTraxx Senior Financials Index 83.50 (83.38)

Institution Benchmark: Monitoring Boundary: 100.00

Organisation	Fitch Ratings				Moody's Ratings			S & P Ratings		Suggested Duration (CDS Adjusted with manual override)
	Long Term	Short Term	Viability	Support	Long Term	Short Term	FSR	Long Term	Short Term	
*										
U.K	AA	-	-	-			-			
Collateralised LA Deposit*							-			Y - 60 mths
Debt Management Office							-			Y - 60 mths
Multilateral Development Banks							-			Y - 60 mths
Supranationals							-			Y - 60 mths
UK Gilts							-			Y - 60 mths
Al Rayan Bank Plc					A1	P-1	-			R - 6 mths
Bank of Scotland PLC (RFB)	A+	F1	a	WD	A1	P-1	-	A+	A-1	R - 6 mths
Barclays Bank PLC (NRFB)	A+	F1	a	WD	A1	P-1	-	A	A-1	R - 6 mths
Barclays Bank UK PLC (RFB)	A+	F1	a	WD	A1	P-1	-	A	A-1	R - 6 mths
Close Brothers Ltd	A-	F2	a-	WD	Aa3	P-1	-			R - 6 mths
Clydesdale Bank PLC	A-	F2	bbb+	WD	A3	P-2	-	A-	A-2	G - 100 days
Co-operative Bank PLC (The)	BB	B	bb-	WD	Ba1	NP	-			N/C - 0 mths
Goldman Sachs International Bank	A+	F1		WD	A1	P-1	-	A+	A-1	R - 6 mths
Handelsbanken Plc	AA	F1+		WD			-	AA-	A-1+	O - 12 mths
HSBC Bank PLC (NRFB)	AA-	F1+	a	WD	A1	P-1	-	A+	A-1	O - 12 mths
HSBC UK Bank Plc (RFB)	AA-	F1+	a	WD	A1	P-1	-	A+	A-1	O - 12 mths
Lloyds Bank Corporate Markets Plc (NRFB)	A+	F1		WD	A1	P-1	-	A	A-1	R - 6 mths
Lloyds Bank Plc (RFB)	A+	F1	a	WD	A1	P-1	-	A+	A-1	R - 6 mths
National Bank Of Kuwait (International) PLC	A+	F1		WD			-	A	A-1	R - 6 mths
NatWest Markets Plc (NRFB)	A+	F1	WD	WD	A1	P-1	-	A-	A-2	R - 6 mths
Santander Financial Services plc (NRFB)	A+	F1		WD	A1	P-1	-	A-	A-2	R - 6 mths
Santander UK PLC	A+	F1	a	WD	A1	P-1	-	A	A-1	R - 6 mths
SMBC Bank International Plc	A-	F1		WD	A1	P-1	-	A	A-1	R - 6 mths
Standard Chartered Bank	A+	F1	a	WD	A1	P-1	-	A+	A-1	R - 6 mths
Coventry Building Society	A-	F1	a-	WD	A2	P-1	-			R - 6 mths
Leeds Building Society	A-	F1	a-	WD	A3	P-2	-			G - 100 days
Nationwide Building Society	A	F1	a	WD	A1	P-1	-	A+	A-1	R - 6 mths
Principality Building Society	BBB+	F2	bbb+	WD	Baa2	P-2	-			N/C - 0 mths
Skipton Building Society	A-	F1	a-	WD	A2	P-1	-			R - 6 mths
West Bromwich Building Society					Ba3	NP	-			N/C - 0 mths
Yorkshire Building Society	A-	F1	a-	WD	A3	P-2	-			G - 100 days
National Westminster Bank PLC (RFB)	A+	F1	a	WD	A1	P-1	-	A	A-1	B - 12 mths
The Royal Bank of Scotland Plc (RFB)	A+	F1	a	WD	A1	P-1	-	A	A-1	B - 12 mths