

Weekly Credit List: 10/02/2017											
Institution Benchmark: iTraxx Senior Financials Index 91.97 (88.22)											
Institution Benchmark: Monitoring Boundary: 100											
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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+	-	-	-	Aa1	-	-	AA	-		
Abbey National Treasury Services plc	A	F1	-	1	Aa3	P-1	-	-	-	R - 6 mths	
Bank of Scotland Plc	A+	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths	
Barclays Bank plc	A	F1	a	5	A1	P-1	-	A-	A-2	R - 6 mths	
Close Brothers Ltd	A	F1	a	5	Aa3	P-1	-	-	-	R - 6 mths	
Goldman Sachs International Bank ~	A	F1	-	-	A1	P-1	-	A+	A-1	R - 6 mths	
HSBC Bank plc	AA-	F1+	a+	1	Aa2	P-1	-	AA-	A-1+	O - 12 mths	
Lloyds Bank Plc	A+	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths	
Santander UK plc	A	F1	a	2	Aa3	P-1	-	A	A-1	R - 6 mths	
Standard Chartered Bank	A+	F1	a	5	Aa3	P-1	-	A	A-1	R - 6 mths	
Sumitomo Mitsui Banking Corporation Europe Ltd ~	A	F1	-	1	A1	P-1	-	A	A-1	R - 6 mths	
UBS Ltd ~	A+	F1	-	1	A1	P-1	-	A+	A-1	R - 6 mths	
Coventry BS	A	F1	a	5	A2	P-1	-	-	-	R - 6 mths	
Leeds BS	A-	F1	a-	5	A2	P-1	-	-	-	R - 6 mths	
Nationwide BS	A+	F1	a	5	Aa3	P-1	-	A	A-1	R - 6 mths	
Skipton BS	A-	F1	a-	5	Baa2	P-2	-	-	-	G - 100 days	
Yorkshire BS	A-	F1	a-	5	A3	P-2	-	-	-	G - 100 days	
AAA rated and Government backed securities	-	-	-	-	-	-	-	-	-	-	
Collateralised LA Deposit*	AA	-	-	-	Aa1	-	-	AA	-	No Data Available	
Debt Management Office	AA	-	-	-	Aa1	-	-	AA	-	No Data Available	
Suprationals	AAA	-	-	-	Aaa	-	-	AAA	-	No Data Available	
UK Gilts	AA	-	-	-	Aa1	-	-	AA	-	No Data Available	
National Westminster Bank Plc	BBB+	F2	bbb+	5	A3	P-2	-	BBB+	A-2		

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Foreign Banks											
U.S.A	AAA	-	-	-	Aaa	-	-	AA+	-		
Bank of America, N.A.~	A+	F1	a	5	A1	P-1	-	A+	A-1	O - 12 mths	
Bank of New York Mellon, The	AA	F1+	aa-	5	Aa1	P-1	-	AA-	A-1+	P - 24 mths	
Citibank, N.A. ~	A+	F1	a	5	A1	P-1	-	A+	A-1	R - 6 mths	
JPMorgan Chase Bank NA	AA-	F1+	a+	5	Aa2	P-1	-	A+	A-1	O - 12 mths	
Wells Fargo Bank NA	AA	F1+	aa-	5	Aa1	P-1	-	AA-	A-1+	O - 12 mths	
Abu Dhabi (U.A.E)	AA	-	-	-	Aa2	-	-	AA	-		
National Bank of Abu Dhabi	AA-	F1+	a-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths	
Australia	AAA	-	-	-	Aaa	-	-	AAA	-		
Australia and New Zealand Banking Group Ltd	AA-	F1+	aa-	1	Aa2	P-1	-	AA-	A-1+	O - 12 mths	
Commonwealth Bank of Australia	AA-	F1+	aa-	1	Aa2	P-1	-	AA-	A-1+	O - 12 mths	
Macquarie Bank Limited	A	F1	a	3	A2	P-1	-	A	A-1	R - 6 mths	

National Australia Bank Ltd	AA-	F1+	aa-	1	Aa2	P-1	-	AA-	A-1+	O - 12 mths
Westpac Banking Corporation	AA-	F1+	aa-	1	Aa2	P-1	-	AA-	A-1+	O - 12 mths
Belgium	AA-	-	-	-	Aa3	-	-	AA	-	
BNP Paribas Fortis	A+	F1	a	1	A1	P-1	-	A	A-1	R - 6 mths
KBC Bank NV	A-	F1	a-	5	A1	P-1	-	A	A-1	R - 6 mths
Canada	AAA	-	-	-	Aaa	-	-	AAA	-	
Bank of Montreal	AA-	F1+	aa-	2	Aa3	P-1	-	A+	A-1	O - 12 mths
Bank of Nova Scotia	AA-	F1+	aa-	2	Aa3	P-1	-	A+	A-1	O - 12 mths
Canadian Imperial Bank of Commerce	AA-	F1+	aa-	2	Aa3	P-1	-	A+	A-1	O - 12 mths
National Bank of Canada	A+	F1	a+	2	Aa3	P-1	-	A	A-1	R - 6 mths
Royal Bank of Canada	AA	F1+	aa	2	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Toronto Dominion Bank	AA-	F1+	aa-	2	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Denmark	AAA	-	-	-	Aaa	-	-	AAA	-	
Danske Bank	A	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths
Finland	AA+	-	-	-	Aa1	-	-	AA+	-	
Nordea Bank Finland plc -	-	-	-	-	Aa3	-	-	-	-	O - 12 mths
OP Corporate Bank plc	-	-	-	-	Aa3	P-1	-	AA-	A-1+	O - 12 mths
France	AA	-	-	-	Aa2	-	-	AA	-	
BNP Paribas	A+	F1	a+	5	A1	P-1	-	A	A-1	R - 6 mths
Credit Agricole Corporate and Investment Bank	A	F1	-	-	A1	P-1	-	A	A-1	R - 6 mths
Credit Industriel et Commercial	A+	F1	a+	5	Aa3	P-1	-	A	A-1	R - 6 mths
Credit Agricole SA	A	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths
Societe Generale	A	F1	a	5	A2	P-1	-	A	A-1	R - 6 mths
Germany	AAA	-	-	-	Aaa	-	-	AAA	-	
BayernLB	A-	F1	bbb	1	A1	P-1	-	-	-	R - 6 mths
DZ Bank AG (Deutsche Zentral-Genossenschaftsbank)	AA-	F1+	-	-	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Landesbank Baden Wuerttemberg	A-	F1	bbb+	1	Aa3	P-1	-	-	-	R - 6 mths
Landesbank Berlin AG	-	-	-	-	Aa3	P-1	-	-	-	O - 12 mths
Landesbank Hessen-Thueringen Girozentrale (Helaba)	A+	F1+	-	-	Aa3	P-1	-	A	A-1	O - 12 mths
Landwirtschaftliche Rentenbank	AAA	F1+	-	1	Aaa	P-1	-	AAA	A-1+	P - 24 mths
Norddeutsche Landesbank Girozentrale	A-	F1	bb+	1	A3	P-2	-	-	-	G - 100 days
NRW.BANK	AAA	F1+	-	1	Aa1	P-1	-	AA-	A-1+	P - 24 mths
Netherlands	AAA	-	-	-	Aaa	-	-	AAA	-	
ABN AMRO Bank N.V.	A+	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths
Bank Nederlandse Gemeenten	AA+	F1+	-	1	Aaa	P-1	-	AAA	A-1+	P - 24 mths
Cooperatieve Rabobank U.A.	AA-	F1+	a+	5	Aa2	P-1	-	A+	A-1	O - 12 mths
ING Bank NV	A+	F1	a+	5	A1	P-1	-	A	A-1	R - 6 mths
Nederlandse Waterschapsbank N.V	-	-	-	-	Aaa	P-1	-	AAA	A-1+	P - 24 mths
Qatar	AA	-	-	-	Aa2	-	-	AA	-	
Qatar National Bank	AA-	F1+	a-	1	Aa3	P-1	-	A+	A-1	O - 12 mths
Singapore	AAA	-	-	-	Aaa	-	-	AAA	-	
DBS Bank Ltd	AA-	F1+	aa-	1	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Oversea Chinese Banking Corporation Ltd	AA-	F1+	aa-	1	Aa1	P-1	-	AA-	A-1+	O - 12 mths
United Overseas Bank Ltd	AA-	F1+	aa-	1	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Sweden	AAA	-	-	-	Aaa	-	-	AAA	-	
Nordea Bank AB	AA-	F1+	aa-	2	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Skandinaviska Enskilda Banken AB	AA-	F1+	aa-	2	Aa3	P-1	-	A+	A-1	O - 12 mths
Swedbank AB	AA-	F1+	aa-	2	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Svenska Handelsbanken AB	AA	F1+	aa	2	Aa2	P-1	-	AA-	A-1+	O - 12 mths
Switzerland	AAA	-	-	-	Aaa	-	-	AAA	-	
Credit Suisse AG	A	F1	a-	5	A1	P-1	-	A	A-1	G - 100 days
UBS AG	A+	F1	a	5	Aa3	P-1	-	A+	A-1	O - 12 mths
United Overseas Bank Ltd	AA-	F1+	aa-	1	Aa1	P-1	-	AA-	A-1+	O - 12 mths