

Weekly Credit List: 16/02/2018										
Institution Benchmark: iTraxx Senior Financials Index 53.02 (50.99)										
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	-	-	-	Aa2	-	-	AA	-	
Abbey National Treasury Services PLC	A	F1		1	Aa3	P-1	-			O - 12 mths
Bank of Scotland PLC	A+	F1	a	5	Aa3	P-1	-	A	A-1	O - 12 mths
Barclays Bank PLC	A	F1	a	5	A1	P-1	-	A	A-1	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	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Lloyds Bank Plc	A+	F1	a	5	Aa3	P-1	-	A	A-1	O - 12 mths
Santander UK plc	A	F1	a	2	Aa3	P-1	-	A	A-1	R - 6 mths
Standard Chartered Bank	A+	F1	a	5	A1	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 ~	AA-	F1+		1	A1	P-1	-	A+	A-1	O - 12 mths
Coventry BS	A	F1	a	5	A2	P-1	-			R - 6 mths
Leeds BS	A-	F1	a-	5	A3	P-2	-			G - 100 days
Nationwide BS	A+	F1	a	5	Aa3	P-1	-	A	A-1	R - 6 mths
Skipton BS	A-	F1	a-	5	Baa1	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	A2	P-1	-	BBB+	A-2	

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	Long Term	Short Term	Viability	Support	Long Term	Short Term	FSR	Long Term	Short Term	
<b>Foreign Banks</b>										
<b>United States</b>										
Bank of America N.A.	A+	F1	a	5	Aa3	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	O - 12 mths
JPMorgan Chase Bank N.A.	AA-	F1+	a+	5	Aa2	P-1	-	A+	A-1	O - 12 mths
Wells Fargo Bank, NA	AA-	F1+	a+	5	Aa1	P-1	-	A+	A-1	O - 12 mths
<b>Australia</b>										
	AAA				Aaa			AAA		

Australia and New Zealand Banking Group Ltd.	AA-	F1+	aa-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Commonwealth Bank of Australia	AA-	F1+	aa-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Macquarie Bank Ltd.	A	F1	a	3	A2	P-1	-	A	A-1	R - 6 mths
National Australia Bank Ltd.	AA-	F1+	aa-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Westpac Banking Corp.	AA-	F1+	aa-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths
<b>Belgium</b>	AA-				Aa3			AA		
BNP Paribas Fortis	A+	F1	a	1	A1	P-1	-	A	A-1	
KBC Bank N.V.	A	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths
<b>Canada</b>	AAA				Aaa			AAA		R - 6 mths
Bank of Montreal	AA-	F1+	aa-	2	A1	P-1	-	A+	A-1	O - 12 mths
Bank of Nova Scotia	AA-	F1+	aa-	2	A1	P-1	-	A+	A-1	O - 12 mths
Canadian Imperial Bank of Commerce	AA-	F1+	aa-	2	A1	P-1	-	A+	A-1	O - 12 mths
National Bank of Canada	A+	F1	a+	2	A1	P-1	-	A	A-1	R - 6 mths
Royal Bank of Canada	AA	F1+	aa	2	A1	P-1	-	AA-	A-1+	O - 12 mths
Toronto-Dominion Bank	AA-	F1+	aa-	2	Aa2	P-1	-	AA-	A-1+	O - 12 mths
<b>Denmark</b>	AAA				Aaa			AAA		
Danske A/S	A	F1	a	5	A1	P-1	-	A	A-1	O - 12 mths
<b>Finland</b>	AA+				Aa1			AA+		
<b>France</b>	AA				Aa2			AA		
BNP Paribas	A+	F1	a+	5	Aa3	P-1	-	A	A-1	R - 6 mths
Credit Agricole Corporate and Investment Bank	A+	F1	WD	WD	A1	P-1	-	A	A-1	R - 6 mths
Credit Agricole S.A.	A+	F1	a+	5	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
Societe Generale	A	F1	a	5	A2	P-1	-	A	A-1	R - 6 mths
<b>Germany</b>	AAA				Aaa			AAA		
BayernLB	A-	F1	bbb	1	Aa3	P-1	-	NR	NR	R - 6 mths
DZ BANK AG Deutsche Zentral-Genossenschaftsbank	AA-	F1+		WD	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Landesbank Baden-Wuerttemberg	A-	F1	bbb+	1	Aa3	P-1	-	NR	NR	R - 6 mths
Landesbank Berlin AG					Aa2	P-1	-			O - 12 mths
Landesbank Hessen-Thuringen Girozentrale	A+	F1+		WD	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	Baa2	P-2	-	NR	NR	
NRW.BANK	AAA	F1+		1	Aa1	P-1	-	AA-	A-1+	
<b>Netherlands</b>	AAA				Aaa			AAA		
ABN AMRO Bank N.V.	A+	F1	a	5	A1	P-1	-	A	A-1	R - 6 mths
Bank Nederlandse Gemeenten N.V.	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 N.V.	A+	F1	a+	5	Aa3	P-1	-	A+	A-1	O - 12 mths
Nederlandse Waterschapsbank N.V.					Aaa	P-1	-	AAA	A-1+	P - 24 mths
<b>Qatar</b>	AA-				Aa3			AA-		
Qatar National Bank	A+	F1	bbb+	1	Aa3	P-1	-	A	A-1	G - 100 days
<b>Singapore</b>	AAA				Aaa			AAA		
DBS Bank Ltd.	AA-	F1+	aa-	1	Aa1	P-1	-	AA-	A-1+	O - 12 mths
Oversea-Chinese Banking Corp. 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
<b>Sweden</b>	AAA				Aaa			AAA		
Nordea Bank AB	AA-	F1+	aa-	5	Aa3	P-1	-	AA-	A-1+	O - 12 mths
Skandinaviska Enskilda Banken AB	AA-	F1+	aa-	5	Aa3	P-1	-	A+	A-1	O - 12 mths
Svenska Handelsbanken AB	AA	F1+	aa	5	Aa2	P-1	-	AA-	A-1+	O - 12 mths
Swedbank AB	AA-	F1+	aa-	5	Aa3	P-1	-	AA-	A-1+	O - 12 mths
<b>Switzerland</b>	AAA				Aaa			AAA		
Credit Suisse AG	A	F1	a-	5	A1	P-1	-	A	A-1	R - 6 mths
UBS AG	AA-	F1+	a+	5	Aa3	P-1	-	A+	A-1	O - 12 mths
<b>United Arab Emirates</b>	AA				Aa2			AA		
First Abu Dhabi Bank PJSC	AA-	F1+	a-	1	Aa3	P-1	-	AA-	A-1+	O - 12 mths