

Credit List

Friday 22nd January 2016



Upper Boundary: 150

Top 5 Counterparties closest to moving FROM "Monitoring" TO "Out of Range" status

Reference	Institution	Current CDS	Proximity to Boundary	Week % Change
1	Deutsche Bank AG	124.49	25.51	20.93%
2	Norddeutsche Landesbank Girozentrale	117.61	32.39	7.13%
3	Macquarie Bank Limited	113.09	36.91	4.22%
4	Commerzbank AG	112.72	37.28	16.15%
5	Citibank, N.A. ~	105.43	44.57	13.13%

Monitoring Boundary: 100

Top 5 Counterparties closest to moving FROM "In Range" TO "Monitoring" status







Reference	Institution	Current CDS	Proximity to Boundary	Week % Change
1	Credit Suisse AG	99.00	1.00	8.13%
2	Australia and New Zealand Banking Group Ltd	97.27	2.73	6.68%
3	Commonwealth Bank of Australia	95.91	4.09	6.48%
4	National Australia Bank Ltd	95.91	4.09	6.48%
5	Westpac Banking Corporation	95.91	4.09	6.48%

Institution Benchmark
iTraxx Senior Financials Index 91.5 (83.75)



CDS Lower Boundaries
Monitoring Boundary: 100
Out of Range Boundary: 150

Sovereign Benchmark
iTraxx SOVX Western Europe Index 20 (20)
Upper Boundary (SOVX + 20bps) 40

Counterparty	Credit Ratings														Subjective Overlay													
	Fitch Rating							Moody's Ratings							S&P Ratings				CDS Data									
	Long Term Status	Long Term	Short Term Status	Short Term	Viability Status	Viability	Support Status	Support	Long Term Status	Long Term	Short Term Status	Short Term	FSR Status	FSR	Long Term Status	Long Term	Short Term Status	Short Term	Suggested Duration	Suggested Duration (Watch/Outlook Adjusted)	21/01/2016	Week % Change	1 Month % Change	3 Month % Change	6 Month % Change	CDS Status	Suggested Duration (CDS Adjusted with manual override)	
Abu Dhabi (U.A.E)	SB	AA						SB	Aa2					SB	AA				Not Applicable	Not Applicable	127.3	15.9%	47.0%	69.3%	119.2%	Out Of Range	Not Applicable	
National Bank of Abu Dhabi	SB	AA-		F1+		a-	1	SB	Aa3		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
Australia	SB	AAA						SB	Aaa					SB	AAA				Not Applicable	Not Applicable	45.8	-1.4%	12.2%	-7.0%	41.9%	Out Of Range	Not Applicable	
Australia and New Zealand Banking Group Ltd	SB	AA-		F1+		aa-	1	SB	Aa2		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths	97.3	6.7%	16.0%	14.4%	48.9%	In Range	O - 12 mths		
Commonwealth Bank of Australia	SB	AA-		F1+		aa-	1	SB	Aa2		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths	95.9	6.5%	13.7%	14.5%	46.4%	In Range	O - 12 mths		
Macquarie Bank Limited	SB	A		F1		a	3	SB	A2		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	113.1	4.2%	10.2%	-2.2%	26.6%	Monitoring	G - 100 days		
National Australia Bank Ltd	SB	AA-		F1+		aa-	1	SB	Aa2		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths	95.9	6.5%	13.7%	14.5%	46.4%	In Range	O - 12 mths		
Westpac Banking Corporation	SB	AA-		F1+		aa-	1	SB	Aa2		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths	95.9	6.5%	13.7%	14.5%	46.4%	In Range	O - 12 mths		
(I) Belgium	NO	AA						SB	Aa3					SB	AA				Not Applicable	Not Applicable	33.6	6.4%	9.8%	-4.3%	-12.8%	Monitoring	Not Applicable	
24 (I) BNP Paribas Fortis	SB	A+		F1		a	1	SB	A1		P-1		NW	A+		A-1		R - 6 mths	R - 6 mths								R - 6 mths	
(I) KBC Bank NV	SB	A-		F1		a-	5	PO	A2		P-1		NO	A		A-1		R - 6 mths	R - 6 mths								R - 6 mths	
Canada	SB	AAA						SB	Aaa					SB	AAA				Not Applicable	Not Applicable								Not Applicable
(I) Bank of Montreal	SB	AA-		F1+		aa-	2	NO	Aa3		P-1			SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
(I) Bank of Nova Scotia	SB	AA-		F1+		aa-	2	NW	Aa2		P-1			SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
(I) Canadian Imperial Bank of Commerce	SB	AA-		F1+		aa-	2	NO	Aa3		P-1			SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
(I) National Bank of Canada	SB	A+		F1		a+	2	NO	Aa3		P-1			SB	A		A-1	R - 6 mths	R - 6 mths								R - 6 mths	
(I) Royal Bank of Canada	SB	AA		F1+		aa	2	NO	Aa3		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
(I) Toronto Dominion Bank	SB	AA-		F1+		aa-	2	NO	Aa1		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
Denmark	SB	AAA						SB	Aaa					SB	AAA				Not Applicable	Not Applicable	14.1	3.7%	7.6%	-0.1%	-19.8%	In Range	Not Applicable	
Danske Bank	SB	A		F1		a	5	SB	A2		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	71.5	9.1%	19.9%	10.7%	-5.2%	In Range	R - 6 mths		
(I) Finland	NO	AAA						NO	Aaa					NO	AA+				Not Applicable	Not Applicable	19.0	2.6%	5.5%	-0.1%	-11.5%	In Range	Not Applicable	
(I)1 Nordea Bank Finland plc	SB	AA-		F1+		aa-	5	SB	Aa3		P-1			NO	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
(I) Pohjola Bank								SB	Aa3		P-1			NO	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
(I) France	SB	AA						SB	Aa2					NO	AA				Not Applicable	Not Applicable	26.5	10.3%	11.5%	-8.6%	-14.4%	Monitoring	Not Applicable	
(I) BNP Paribas	SB	A+		F1		a+	5	SB	A1		P-1		NW	A+		A-1		R - 6 mths	R - 6 mths	78.4	11.2%	3.9%	6.7%	19.6%	In Range	R - 6 mths		
2(I) Credit Agricole Corporate and Investment Bank	PO	A		F1				PO	A2		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	70.3	6.0%	3.0%	0.0%	4.2%	In Range	R - 6 mths		
3(I) Credit Industriel et Commercial	SB	A+		F1		a+	5	SB	Aa3		P-1			NO	A		A-1	R - 6 mths	R - 6 mths								R - 6 mths	

	Counterparty	Credit Ratings													Subjective Overlay													
		Fitch Rating						Moody's Ratings					S&P Ratings		CDS Data													
		Long Term Status	Long Term	Short Term Status	Short Term	Viability Status	Viability	Support Status	Support	Long Term Status	Long Term	Short Term Status	Short Term	FSR Status	FSR	Long Term Status	Long Term	Short Term Status	Short Term	Suggested Duration	Suggested Duration (Watch/Outlook Adjusted)	21/01/2016	Week % Change	1 Month % Change	3 Month % Change	6 Month % Change	CDS Status	Suggested Duration (CDS Adjusted with manual override)
(I)	Credit Agricole SA	PO	A		F1		a	5	PO	A2		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	77.9	9.7%	12.1%	1.9%	11.3%	In Range	R - 6 mths	
	Societe Generale	SB	A		F1		a	5	SB	A2		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	80.9	14.7%	13.1%	1.9%	8.7%	In Range	R - 6 mths	
	Germany 	SB	AAA						SB	Aaa					SB	AAA			Not Applicable	Not Applicable	12.6	4.1%	4.1%	-3.8%	-7.3%	In Range	Not Applicable	
(I)	BayernLB	SB	A-		F1		bb+	1	PO	A3		P-2							G - 100 days	G - 100 days							G - 100 days	
(I)	Commerzbank AG	PO	BBB		F2		bbb	5	PO	Baa1		P-2		NO	BBB+		A-2	N/C - 0 mths	N/C - 0 mths	112.7	16.1%	24.3%	26.4%	31.5%	Monitoring	N/C - 0 mths		
(I) ♦	Deutsche Bank AG	SB	A-		F1		a-	5	PO	A3		P-2		SB	BBB+		A-2	G - 100 days	G - 100 days	124.5	20.9%	29.6%	45.2%	51.3%	Monitoring	N/C - 0 mths		
(I)	DZ Bank AG (Deutsche Zentral-Genossenschaftsbank)	SB	AA-		F1+				PO	Aa2		P-1		SB	AA-		A-1+	O - 12 mths	O - 12 mths							O - 12 mths		
(I)	Landesbank Baden Wuerttemberg	SB	A-		F1		bbb	1	PO	A1		P-1							R - 6 mths	R - 6 mths							R - 6 mths	
(I)	Landesbank Berlin AG								PO	A1		P-1							R - 6 mths	O - 12 mths							O - 12 mths	
(I)	Landesbank Hessen-Thueringen Girozentrale (Helaba)	SB	A+		F1+				PO	A1		P-1		SB	A		A-1	R - 6 mths	O - 12 mths	59.6	0.1%	-1.6%	-4.7%	-1.5%	In Range	O - 12 mths		
	Landwirtschaftliche Rentenbank	SB	AAA		F1+			1	SB	Aaa		P-1		SB	AAA		A-1+	P - 24 mths	P - 24 mths								P - 24 mths	
♦	Nordeutsche Landesbank Girozentrale	SB	A-		F1		bb+	1	SB	A3		P-2							G - 100 days	G - 100 days	117.6	7.1%	7.1%	10.1%	13.2%	Monitoring	N/C - 0 mths	
	NRW.BANK	SB	AAA		F1+			1	SB	Aa1		P-1		SB	AA-		A-1+	P - 24 mths	P - 24 mths								P - 24 mths	
	Netherlands 	SB	AAA						SB	Aaa					SB	AAA			Not Applicable	Not Applicable	15.1	7.0%	11.0%	1.7%	-6.2%	In Range	Not Applicable	
	ABN AMRO Bank N.V.	SB	A		F1		a	5	SB	A2		P-1		SB	A		A-1	R - 6 mths	R - 6 mths	73.6	17.2%	21.0%		21.1%	In Range	R - 6 mths		
	Bank Nederlandse Gemeenten	SB	AA+		F1+			1	SB	Aaa		P-1		SB	AAA		A-1+	P - 24 mths	P - 24 mths								P - 24 mths	
6	Cooperatieve Rabobank U.A.	SB	AA-		F1+		a+	5	SB	Aa2		P-1		SB	A+		A-1	O - 12 mths	O - 12 mths	65.6	20.1%	24.6%	10.1%	14.9%	In Range	O - 12 mths		
	ING Bank NV	SB	A		F1		a	5	SB	A1		P-1		SB	A		A-1	R - 6 mths	R - 6 mths	64.1	11.1%	19.3%	4.9%	-2.9%	In Range	R - 6 mths		
	Nederlandse Waterschapsbank N.V.								SB	Aaa		P-1		SB	AAA		A-1+	P - 24 mths	P - 24 mths								P - 24 mths	
	Qatar 	SB	AA						SB	Aa2				SB	AA				Not Applicable	Not Applicable	123.8	3.4%	47.2%	61.4%	110.6%	Out Of Range	Not Applicable	
(I)	Qatar National Bank	SB	AA-		F1+	NW	a	1	SB	Aa3		P-1		SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
	Singapore 	SB	AAA						SB	Aaa				SB	AAA				Not Applicable	Not Applicable								Not Applicable
8	DBS Bank Ltd	SB	AA-		F1+		aa-	1	SB	Aa1		P-1		SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
	Oversea Chinese Banking Corporation Ltd	SB	AA-		F1+		aa-	1	SB	Aa1		P-1		SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
	United Overseas Bank Ltd	SB	AA-		F1+		aa-	1	SB	Aa1		P-1		SB	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
	Sweden 	SB	AAA						SB	Aaa				SB	AAA				Not Applicable	Not Applicable	14.6	11.3%	15.8%	9.2%	0.0%	In Range	Not Applicable	
(I) 9	Nordea Bank AB	SB	AA-		F1+		aa-	2	SB	Aa3		P-1		NO	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
(I) 10	Skandinaviska Enskilda Banken AB	PO	A+		F1		a+	2	SB	Aa3		P-1		SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
(I) 11	Swedbank AB	PO	A+		F1		a+	2	SB	Aa3		P-1		NO	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
(I)	Svenska Handelsbanken AB	SB	AA-		F1+		aa-	2	SB	Aa2		P-1		NO	AA-		A-1+	O - 12 mths	O - 12 mths								O - 12 mths	
	Switzerland 	SB	AAA						SB	Aaa				SB	AAA				Not Applicable	Not Applicable	21.1	0.0%	0.0%	0.0%	0.0%	Monitoring	Not Applicable	

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	Counterparty	Credit Ratings												Subjective Overlay															
		Fitch Rating						Moody's Ratings					S&P Ratings				CDS Data												
		Long Term Status	Long Term	Short Term Status	Short Term	Viability Status	Viability	Support Status	Support	Long Term Status	Long Term	Short Term Status	Short Term	FSR Status	FSR	Long Term Status	Long Term	Short Term Status	Short Term	Suggested Duration	Suggested Duration (Watch/Outlook Adjusted)	21/01/2016	Week % Change	1 Month % Change	3 Month % Change	6 Month % Change	CDS Status	Suggested Duration (CDS Adjusted with manual override)	
(I) 12	Credit Suisse AG	PO	A		F1		a	5	SB	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	99.0	8.1%	11.8%	39.1%	47.3%	In Range	R - 6 mths		
(I)	UBS AG	PO	A		F1		a	5	SB	Aa3		P-1			PO	A		A-1	R - 6 mths	R - 6 mths	63.1	19.7%	26.9%	14.3%	15.4%	In Range	R - 6 mths		
(I)	U.K. 	SB	AA+						SB	Aa1					NO	AAA			Not Applicable	Not Applicable	27.0	25.6%	45.8%	63.3%	50.5%	Monitoring	Not Applicable		
(I)	Abbey National Treasury Services plc	PO	A		F1				SB	A1		P-1							R - 6 mths	R - 6 mths								R - 6 mths	
(I)	Bank of Scotland Plc	SB	A+		F1		a	5	PO	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	59.5	5.3%	12.2%	-2.4%	0.2%	In Range	R - 6 mths		
	Barclays Bank plc	SB	A		F1		a	5	SB	A2		P-1			SB	A-		A-2	R - 6 mths	R - 6 mths	76.3	19.3%	23.2%	23.1%	19.4%	In Range	R - 6 mths		
	Close Brothers Ltd	SB	A		F1		a	5	SB	Aa3		P-1							R - 6 mths	R - 6 mths								R - 6 mths	
(I) 14	Clydesdale Bank	NW	A	NW	F1		bbb+	NW	1	SB	Baa1		P-2		NW	BBB+		A-2	G - 100 days	N/C - 0 mths								N/C - 0 mths	
(I)	Co-operative Bank Plc	SB	B		B		b	5	PO	Caa2		NP							N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
(I) ♦	Goldman Sachs International Bank ~	PO	A		F1				SB	A1		P-1			PW	A		A-1	R - 6 mths	R - 6 mths	102.2	5.5%	19.4%	12.4%	19.3%	Monitoring	G - 100 days		
	HSBC Bank plc	SB	AA-		F1+		a+	1	SB	Aa2		P-1			SB	AA-		A-1+	O - 12 mths	O - 12 mths	94.6	12.2%	32.4%	26.2%	50.0%	In Range	O - 12 mths		
(I)	Lloyds Bank Plc	SB	A+		F1		a	5	PO	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	64.6	13.9%	26.0%	17.9%	16.0%	In Range	R - 6 mths		
(I) 18	Santander UK plc	PO	A		F1		a	2	SB	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths								R - 6 mths	
(I) ♦	Standard Chartered Bank	NO	A+		F1		a+	5	NW	Aa2		P-1			SB	A+		A-1	O - 12 mths	O - 12 mths	165.0	6.6%	18.9%	37.9%	99.3%	Out of Range	N/C - 0 mths		
♦	Sumitomo Mitsui Banking Corporation Europe Ltd ~	SB	A		F1			1	SB	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths	100.0	10.8%	10.7%	37.8%	82.4%	Monitoring	G - 100 days		
(I)	UBS Ltd ~	PO	A		F1			1	SB	A1		P-1			PO	A		A-1	R - 6 mths	R - 6 mths	63.1	19.7%	26.9%	14.3%	15.4%	In Range	R - 6 mths		
	U.S.A. 	SB	AAA						SB	Aaa					SB	AA+			Not Applicable	Not Applicable								Not Applicable	
(I)	Bank of America, N.A. ~	SB	A+		F1		a	5	SB	A1		P-1			PW	A		A-1	R - 6 mths	R - 6 mths								R - 6 mths	
	Bank of New York Mellon, The	SB	AA		F1+		aa-	5	SB	Aa1		P-1			SB	AA-		A-1+	P - 24 mths	P - 24 mths								P - 24 mths	
(I) ♦	Citibank, N.A. ~	SB	A+		F1		a	5	SB	A1		P-1			PW	A		A-1	R - 6 mths	R - 6 mths	105.4	13.1%	27.1%	14.8%	36.4%	Monitoring	G - 100 days		
	JPMorgan Chase Bank NA	SB	AA-		F1+		a+	5	SB	Aa2		P-1			SB	A+		A-1	O - 12 mths	O - 12 mths								O - 12 mths	
	Wells Fargo Bank NA	SB	AA		F1+		aa-	5	SB	Aa1		P-1			SB	AA-		A-1+	P - 24 mths	P - 24 mths	62.5	5.9%	11.9%	7.4%	18.6%	In Range	P - 24 mths		
	UK BUILDING SOCIETIES																												
(I)	Coventry BS	SB	A		F1		a	5	PO	A2		P-1							R - 6 mths	R - 6 mths								R - 6 mths	
	Leeds BS	SB	A-		F1		a-	5	SB	A2		P-1							R - 6 mths	R - 6 mths								R - 6 mths	
	Nationwide BS	SB	A		F1		a	5	SB	A1		P-1			SB	A		A-1	R - 6 mths	R - 6 mths								R - 6 mths	
	Newcastle BS	SB	BB+		B		bb+	5											N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
	Nottingham BS								SB	Baa1		P-2							N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
(I)	Principality BS	SB	BBB+		F2		bbb+	5	PO	Baa3		P-3							N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
	Skipton BS	SB	BBB+		F2		bbb+	5	SB	Baa2		P-2							N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
	West Bromwich BS								SB	B1		NP							N/C - 0 mths	N/C - 0 mths								N/C - 0 mths	
(I)	Yorkshire BS	SB	A-		F1		a-	5	PO	A3		P-2							G - 100 days	G - 100 days								G - 100 days	

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	Counterparty	Credit Ratings													Subjective Overlay													
		Fitch Rating						Moody's Ratings					S&P Ratings		CDS Data													
		Long Term Status	Long Term	Short Term Status	Short Term	Viability Status	Viability	Support Status	Support	Long Term Status	Long Term	Short Term Status	Short Term	FSR Status	FSR	Long Term Status	Long Term	Short Term Status	Short Term	Suggested Duration	Suggested Duration (Watch/Outlook Adjusted)	21/01/2016	Week % Change	1 Month % Change	3 Month % Change	6 Month % Change	CDS Status	Suggested Duration (CDS Adjusted with manual override)
AAA rated and Government backed securities																												
	Collateralised LA Deposit*		AA+							Aa1					AAA				Y - 60 mths	Y - 60 mths								No Data Available
	Debt Management Office		AA+							Aa1					AAA				Y - 60 mths	Y - 60 mths								No Data Available
	Multilateral Development Banks		AAA							Aaa					AAA				Y - 60 mths	Y - 60 mths								No Data Available
	Supranationals		AAA							Aaa					AAA				Y - 60 mths	Y - 60 mths								No Data Available
	UK Gilts		AA+							Aa1					AAA				Y - 60 mths	Y - 60 mths								No Data Available
	* This is an assumed rating on the basis that all collateral is LA LOBOs which is government risk																											
NATIONALISED AND PART NATIONALISED BANKS																												
(1)	Royal Bank of Scotland Group plc	SB	BBB+	F2	bbb+		5	PO	Ba1	NP			PO	BBB-	A-3													Not Applicable
(1)	National Westminster Bank Plc	SB	BBB+	F2	bbb+		5	PO	A3	P-2			PO	BBB+	A-2	B - 12 mths	B - 12 mths											Not Applicable
(1)	The Royal Bank of Scotland Plc	SB	BBB+	F2	bbb+		5	PO	A3	P-2			PO	BBB+	A-2	B - 12 mths	B - 12 mths	76.3	11.6%	28.3%	4.1%	1.4%						Not Applicable
(1)	Ulster Bank Ltd (Suspended)	SB	BBB+	F2	bb		2	PO	A3	P-2			PO	BBB	A-2	N/C - 0 mths	N/C - 0 mths											Not Applicable

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- Newly included on, or deleted from, the list OR Changes to ratings which have a significant effect
- Change to ratings
- (!) Ratings on Rating Watch / Rating Alert / Rating Outlook
- New rating
- × Ratings withdrawn
- ◆ Change of duration based on CDS overlay

NO Negative Outlook
 NW Negative Watch
 DG Downgrade
 PO Positive Outlook
 PW Positive Watch
 UP Upgrade
 SB Stable Outlook
 EW Evolving Watch
 EO Evolving Outlook
 WD Rating Withdrawn

DG NO Downgrade & Negative Outlook
 DG NW Downgrade & Negative Watch
 DG SB Downgrade & Stable Outlook
 DG EW Downgrade & Evolving Watch
 DG EO Downgrade & Evolving Outlook
 DG PO Downgrade & Positive Outlook
 UP PO Upgrade & Positive Outlook
 UP PW Upgrade & Positive Watch
 UP SB Upgrade & Stable Outlook
 UP EW Upgrade & Evolving Watch
 UP EO Upgrade & Evolving Outlook

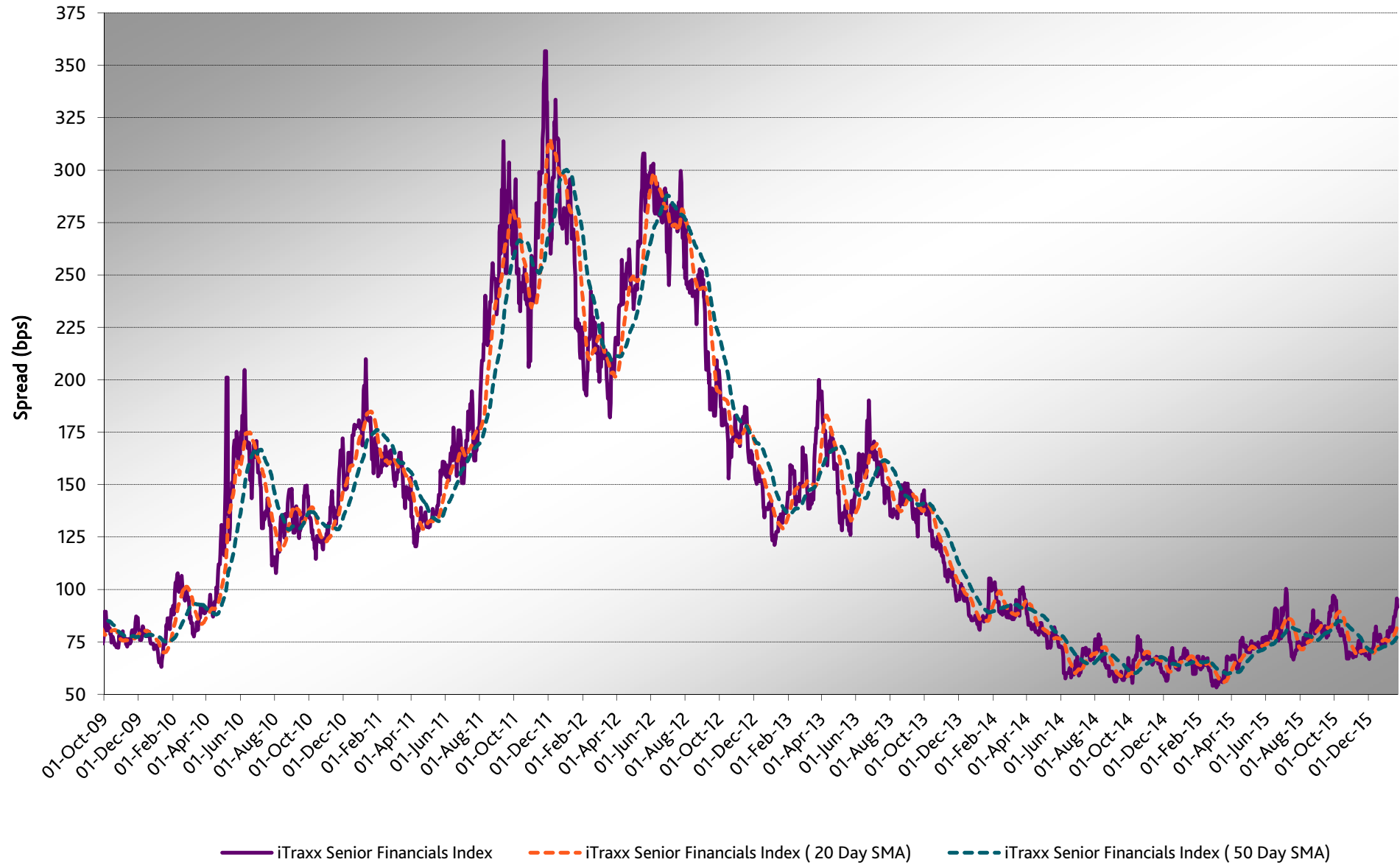
60 Months	Y
24 Months	P
12 Months	B
12 Months	O
6 Months	R
100 Days	G
0 Months	N/C

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Additional Notes

Reference	Institution	Notes
1	Nordea Bank Finland Plc	Name changed from Mertia Bank Ltd. Please note that deposits in the future can no longer be taken out under the name of Nordea Bank Finland Plc, but must instead be taken under Nordea Bank AB
2	Credit Agricole Corporate and Investment Bank	Name changed from CALYON Corporate and Investment Bank
3	Credit Industriel et Commercial	Name changed from Compagnie Financiere de CIC et de l'Union Europeenne to CIC Group and then changed to Credit Industriel et Commercial (CIC)
4	Intesa Sanpaolo	Merger between Banca Intesa and San Paolo IMI
5	UniCredit SpA	Merger between Unicredit Banca di Roma Spa and Unicredit SpA
6	Cooperatieve Rabobank U.A.	Also trades as Rabobank/Rabobank International/Rabobank Netherland. Name changed from Cooperatieve Centrale Raiffeisen Boerenleenbank BA (Rabobank Nederland) to Cooperatieve Rabobank U.A.
7	DnB NOR Bank	Name changed from DnB NOR Bank. Merger between the former Den Norske Bank and Union Bank of Norway January 04
8	DBS Bank Ltd	Name changed from Development Bank of Singapore Ltd
9	Nordea Bank AB	(publ) Name changed from Nordea Bank Sweden (previously Nordbanken AB)
10	Skandinaviska Enskilda Banken AB	(publ) (SEB AB)
11	Swedbank AB	Name changed from ForeningsSparbanken AB
12	Credit Suisse	Merger between Credit Suisse and Credit Suisse First Boston
13	Bank of New York Mellon (International) Ltd	Formerly, The Bank of New York Europe Ltd
14	Clydesdale Bank	Yorkshire Bank is the trading entity of Clydesdale Bank
15	Credit Suisse International	Name changed from Credit Suisse First Boston International
16	DB UK Bank Limited	Name changed from Morgan Grenfell and Co Ltd
17	Bank of New York Mellon, The	Formerly Bank of New York, The
18	Santander UK plc	Name changed from Abbey National plc
19	UniCredit Bank AG	Name changed from Bayerische Hypo und Vereinsbank
20	Belfius Bank	Name changed from Dexia Bank Belgium
21	Sumitomo Mitsui Trust Bank, Limited	Name changed from Sumitomo Trust & Banking Co Ltd
22	Permanent TSB plc	Name changed from Irish life & Permanent plc
23	Virgin Money plc	Name changed from Northern Rock plc to Virgin Money plc
24	BNP Paribas Fortis	Name changed from Fortis Bank to BNP Paribas Fortis
25	Mizuho Bank, Ltd	Name changed from Mizuho Corporate Bank Ltd to Mizuho Bank, Ltd
26	Dunbar Assets Ireland	Name changed from Zurich Bank to Dunbar Assets Ireland
27	ICBC Standard Bank plc	Name changed from Standard Bank Plc to ICBC Standard Bank plc
28	Citizens Bank, NA	Name changed from RBS Citizens Bank, NA to Citizens Bank, NA
~		CDS prices inherited from Parent/Group Company

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