**Revised Appendix 1.A**

**Full Individual Listings of Counterparties and Counterparty Limits as at 31 December 2020**

|  |  |  |
| --- | --- | --- |
|  | **Sovereign rating** | **Institution** |
|  |  | **BANKS** |
| **UK** | AA- | Bank of Scotland |
|  |  | Barclays Bank Plc |
|  |  | Close Brothers Ltd |
|  |  | Handelsbanken |
|  |  | HSBC Bank Plc |
|  |  | Lloyds Bank Plc |
|  |  | Santander UK plc |
|  |  | Standard Chartered Bank |
| **Australia** | AAA | Australia & New Zealand Banking Group Ltd |
|  |  | Commonwealth Bank of Australia |
|  |  | Macquarie Bank Limited |
|  |  | National Australia Bank |
|  |  | Westpac Banking Corporation |
| **Belgium** | AA- | BNP Paribas Fortis |
|  |  | KBC Bank NV |
| **Canada** | AA+ | Bank of Montreal |
|  |  | Bank of Nova Scotia |
|  |  | Canadian Imperial Bank of Commerce |
|  |  | National Bank of Canada |
|  |  | Royal Bank of Canada |
|  |  | Toronto Dominion Bank |
| **Denmark** | AAA | Danske Bank |
| **Finland** | AA+ | Nordea Bank Finland plc |
| **France** | AA | BNP Paribas |
|  |  | Credit Industriel et Commercial |
|  |  | Credit Agricole SA |
|  |  | Societe Generale |
| **Germany** | AAA | Bayerische Landesbank |
|  |  | Landesbank Baden Wuerttemberg |
| **Netherlands** | AAA | ABN AMRO Bank NV |
|  |  | Cooperatieve Rabobank UA |
|  |  | ING Bank NV |
| **Singapore** | AAA | DBS Bank Ltd |
|  |  | Oversea-Chinese Banking Corporation Ltd |
|  |  | United Overseas Bank Ltd |
| **Sweden** | AAA | Skandinaviska Enskilda Banken AB |
|  |  | Swedbank AB |
|  |  | Svenska Handelsbanken |
| **Switzerland** | AAA | Credit Suisse |
|  |  | UBS AG |
| **US** | AAA | Bank of America NA |
|  |  | Bank of New York Mellon |
|  |  | Citibank NA |
|  |  | JP Morgan Chase Bank |
|  |  | Wells Fargo Bank NA |
|  |  |  |
|  |  | **BUILDING SOCIETIES** |
| **UK** | AA- | Coventry BS |
|  |  | Nationwide BS |
|  |  |  |
|  |  | **UK Nationalised and Part Nationalised Banks** |
|  |  | ROYAL BANK OF SCOTLAND GROUP |
|  |  | National Westminster |
|  |  | Royal Bank of Scotland |