**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  |