

2018/19 Sample Counterparty List

Counterparty		Capita Creditworthiness Methodology suggested durations	SLDC Monetary Limit	SLDC Duration (lower of 190 days or Capita duration)	Building Society Rank by Asset (size)
Australia (AAA)					
Banks	Australia and New Zealand Banking Group Ltd.	O - 12 mths	3.00 Million	190 Days	
	Commonwealth Bank of Australia	O - 12 mths	3.00 Million	190 Days	
	Macquarie Bank Ltd.	R - 6 mths	3.00 Million	6 Months	
	National Australia Bank Ltd.	O - 12 mths	3.00 Million	190 Days	
	Westpac Banking Corp.	O - 12 mths	3.00 Million	190 Days	
Canada (AAA)					
Banks	Bank of Montreal	O - 12 mths	3.00 Million	190 Days	
	Bank of Nova Scotia	O - 12 mths	3.00 Million	190 Days	
	Canadian Imperial Bank of Commerce	O - 12 mths	3.00 Million	190 Days	
	National Bank of Canada	R - 6 mths	3.00 Million	6 Months	
	Royal Bank of Canada	O - 12 mths	3.00 Million	190 Days	
	Toronto-Dominion Bank	O - 12 mths	3.00 Million	190 Days	
Denmark (AAA)					
Banks	Danske A/S	R - 6 mths	3.00 Million	6 Months	
Germany (AAA)					
Banks	BayernLB	R - 6 mths	3.00 Million	6 Months	
	DZ BANK AG Deutsche Zentral- Genossenschaftsbank	O - 12 mths	3.00 Million	190 Days	
	Landesbank Baden-Wuerttemberg	R - 6 mths	3.00 Million	6 Months	
	Landesbank Berlin AG	O - 12 mths	3.00 Million	190 Days	
	Landesbank Hessen-Thuringen Girozentrale	O - 12 mths	3.00 Million	190 Days	
	Landwirtschaftliche Rentenbank	P - 24 mths	3.00 Million	190 Days	
	Norddeutsche Landesbank Girozentrale	G - 100 days	3.00 Million	100 Days	
	NRW.BANK	P - 24 mths	3.00 Million	190 Days	
Luxembourg (AAA)					
Banks	European Investment Bank	P - 24 mths	3.00 Million	2 Years	

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Netherlands (AAA)					
Banks	ABN AMRO Bank N.V.	R - 6 mths	3.00 Million	6 Months	
	Bank Nederlandse Gemeenten N.V.	P - 24 mths	3.00 Million	190 Days	
	Cooperatieve Rabobank U.A.	O - 12 mths	3.00 Million	190 Days	
	ING Bank N.V.	R - 6 mths	3.00 Million	6 Months	
	Nederlandse Waterschapsbank N.V.	P - 24 mths	3.00 Million	190 Days	
Singapore (AAA)					
Banks	DBS Bank Ltd.	O - 12 mths	3.00 Million	190 Days	
	Oversea-Chinese Banking Corp. Ltd.	O - 12 mths	3.00 Million	190 Days	
	United Overseas Bank Ltd.	O - 12 mths	3.00 Million	190 Days	
Sweden (AAA)					
Banks	Skandinaviska Enskilda Banken AB	O - 12 mths	3.00 Million	190 Days	
	Svenska Handelsbanken AB	O - 12 mths	3.00 Million	190 Days	
	Swedbank AB	O - 12 mths	3.00 Million	190 Days	
Switzerland (AAA)					
Banks	Credit Suisse AG	G - 100 days	3.00 Million	100 Days	
	UBS AG	O - 12 mths	3.00 Million	190 Days	
United Kingdom (AA)					
AAA rated and Government backed securities	UK Local Authorities	Not Applicable	5.00 Million	2 Years	
	Debt Management Office	Not Applicable	Unlimited	Unlimited	
	Multilateral Development Banks	Not Applicable	3.00 Million	2 Years	
	Suprationals	Not Applicable	3.00 Million	2 Years	
	UK Gilts	Not Applicable	Unlimited	Unlimited	

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Banks	Abbey National Treasury Services PLC	R - 6 mths	3.00 Million	6 Months	
	Bank of Scotland PLC (RFB)	O – 12 Mths	3.00 Million	1 Year	
	Barclays Bank PLC (NRFB)	R - 6 mths	3.00 Million	6 Months	
	Barclays Bank PLC (RFB)	R - 6 mths	3.00 Million	6 Months	
	Close Brothers Ltd	R - 6 mths	3.00 Million	6 Months	
	Goldman Sachs International Bank	R - 6 mths	3.00 Million	6 Months	
	Handelsbanken Plc	O – 12 Mths	3.00 Million	1 Year	
	HSBC Bank PLC (NRFB)	O - 12 mths	3.00 Million	1 Year	
	HSBC Bank Plc (RFB)	O - 12 mths	3.00 Million	1 Year	
	Lloyds Bank Corporate Markets Plc (NRFB)	R - 6 mths	3.00 Million	6 Months	
	Lloyds Bank Plc	O - 12 mths	3.00 Million	1 Year	
	Santander UK PLC	R - 6 mths	3.00 Million	6 Months	
	Standard Chartered Bank	R - 6 mths	3.00 Million	6 Months	
	Sumitomo Mitsui Banking Corporation Europe Ltd	R - 6 mths	3.00 Million	6 Months	
	UBS Ltd.	R - 6 mths	3.00 Million	6 Months	
Building Society	Nationwide Building Society	R - 6 mths	3.00 Million	6 Months	1 (£207 Bln)
	Yorkshire Building Society	G - 100 days	3.00 Million	6 Months	2 (£43 Bln)
	Coventry Building Society	R - 6 mths	3.00 Million	6 Months	3 (£33 Bln)
	Skipton Building Society	N/C - 0 mths	3.00 Million	6 Months	4 (£16 Bln)
	Leeds Building Society	R - 6 mths	3.00 Million	6 Months	5 (£14 Bln)
	Principality Building Society	N/C - 0 mths	2.00 Million	6 Months	6 (£7 Bln)
	West Bromwich Building Society	N/C - 0 mths	2.00 Million	6 Months	7 (£5 Bln)
	Newcastle Building Society	N/C - 0 mths	2.00 Million	6 Months	8 (£3.4 Bln)
	Nottingham Building Society	N/C - 0 mths	2.00 Million	6 Months	9 (£3.3 Bln)
	Cumberland Building Society	Not Applicable	2.00 Million	6 Months	10 (£2.1 Bln)
Nationalised and Part Nationalised Banks	National Westminster Bank PLC (RFB)	B – 12 Months	3.00 Million	1 Year	
	The Royal Bank of Scotland Plc (RFB)	B – 12 Months	3.00 Million	1 Year	

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United States (AAA,AAA,AA+)					
Banks	Bank of America N.A.	O - 12 mths	3.00 Million	190 Days	
	Bank of New York Mellon, The	P - 24 mths	3.00 Million	190 Days	
	Citibank N.A.	O - 12 mths	3.00 Million	190 Days	
	JPMorgan Chase Bank N.A.	O - 12 mths	3.00 Million	190 Days	
	Wells Fargo Bank, NA	O - 12 mths	3.00 Million	190 Days	

Key to Capita creditworthiness methodology suggested durations:

- Y – Yellow, 60 months
- P – Purple, 24 months
- B – Blue, 12 months
- O – Orange, 12 months
- R – Red, 6 months
- G – Green, 100 days
- N/C – no colour, 0 days