

## DBV Class List

DBV Class List	Description	Security Categories
<b>F10</b>	<b>FTSE 100</b>	FTSE 100
<b>F25</b>	<b>FTSE 250</b>	FTSE 250
<b>OTH</b>	<b>Other Equities</b>	Other UK and Irish
<b>F35</b>	<b>FTSE 350</b>	FTSE 350
<b>UKE</b>	<b>All UK Equity</b>	ALL UK and Irish Equities
<b>UBG</b>	<b>Unstripped BGS</b>	Unstripped British Government Debt
<b>BGS</b>	<b>All BGS</b>	All British Government Securities
<b>UBN</b>	<b>Unstructured BGS &amp; NBG</b>	Unstripped British Government and Non-British Government Securities
<b>GIL</b>	<b>All Gilts</b>	All gilts
<b>E30</b>	<b>Eurotop 300</b>	Eurotop 300
<b>EGS</b>	<b>EGS</b>	Eurotop Tier 1 Collateral (includes securities of unrated issuers)
<b>OIS</b>	<b>Other International</b>	Other International securities
<b>INT</b>	<b>All International</b>	All international securities
<b>USS</b>	<b>U.S. Security</b>	U.S. Securities
<b>TSY</b>	<b>Treasury Bill</b>	Treasury bills
<b>ELG</b>	<b>OMO Eligible Sec's</b>	OMO eligible bills
<b>BB1</b>	<b>Eligible Bank Bills</b>	Eligible bank bills
<b>OMM</b>	<b>Other Bills</b>	Other (including LA bills and ineligible bank bills)
<b>CD1</b>	<b>CDs Band1</b>	CDs rated Aaa-Aa3
<b>CD2</b>	<b>CDs Band2</b>	CDs rated A1-A3
<b>CD3</b>	<b>CDs Band3</b>	CDs rated Baa1-Baa3
<b>CD4</b>	<b>CDs Band4</b>	CDs rated below Baa3
<b>CP1</b>	<b>CP Band1</b>	CP rated Aaa-Aa3
<b>CP2</b>	<b>CP Band2</b>	CP rated A1-A3
<b>CP3</b>	<b>CP Band3</b>	CP rated Baa1-Baa3
<b>CP4</b>	<b>CP Band4</b>	CP rated below Baa3
<b>ACD</b>	<b>All CDs</b>	All CDs (specified in conjunction with Issuer ID)
<b>ACP</b>	<b>All CP</b>	All CP (specified in conjunction with Issuer ID)
<b>ISS</b>	<b>All CDs and all CP</b>	All CDs and all CP (specified in conjunction with Issuer ID)