

Counterparty Credit Ratings*
December 16, 2009

	<u>S&P</u>	<u>(outlook)</u>	<u>Moody's</u>	<u>(outlook)</u>	<u>Fitch</u>	<u>(outlook)</u>
Allied Irish Banks, p.l.c.	A	Watch (-)	A1	Stable	A-	Stable
AIG, Inc.	A-	Negative	A3	Negative	BBB	Develop
AIG Financial Products Corp.	A-	Negative	A3	Negative	NR	---
AMBAC Financial Group, Inc.	CC	Developing	Ca	Negative	NR	---
Bank of America Corp.	A	Stable	A2	Stable	A+	Stable
Bank of America, N.A.	A+	Stable	Aa3	Stable	A+	Stable
The Bank of New York Mellon Corp.	AA-	Stable	Aa2	Stable	AA-	Stable
Bank of Montreal	A+	Stable	Aa1	Watch (-)	AA-	Stable
The Bear Stearns COS LLC (Parent Co - JPMorgan Chase & Co.)	A+	Negative	Aa3	Negative	AA-	Stable
Citibank, N.A.	A+	Stable	A1	Stable	A+	Stable
Citigroup, Inc.	A	Stable	A3	Stable	A+	Stable
Deutsche Bank AG	A+	Stable	Aa1	Watch (-)	AA-	Negative
The Goldman Sachs Group, Inc.	A	Negative	A1	Negative	A+	Stable
Goldman Sachs Mitsui Marine Derivative Products LP	AAA	Negative	Aa1	---	NR	---
HSBC Bank plc	AA	Negative	Aa2	Negative	AA	Negative
HSBC Bank USA NA	AA	Negative	Aa3	Negative	AA	Negative
JPMorgan Chase & Co.	A+	Negative	Aa3	Negative	AA-	Stable
JPMorgan Chase Bank, N.A.	AA-	Negative	Aa1	Negative	AA-	Stable
KeyBank NA	A-	Negative	A2	Negative	A-	Negative
KeyCorp	BBB+	Negative	Baa1	Negative	A-	Negative
Merrill Lynch & Co. (guarantor for ML Capital Services; Parent Co. - Bank of America Corp.)	A	Stable	A2	Stable	A+	Stable
MLDP Holdings, Inc. (ML Derivative Products AG)	AAA	---	Aa3	---	AAA	Stable
Morgan Stanley	A	Negative	A2	Negative	A	Stable
Natixis Fin Prod (formerly IXIS FP, formerly CDC FP)	A+	Stable	Aaa	Stable	NR	---
PNC Bank, N.A. (Parent Co. - PNC Bancorp, Inc.)	A+	Stable	A1	Negative	A+	Stable
RBS Citizens, N.A.	A-	Negative	A2	Negative	A+	Stable
Royal Bank of Canada	AA-	Stable	Aaa	Negative	AA	Stable
Societe Generale	A+	Stable	Aa2	Negative	A+	Stable
SG / New York	---	---	Aa2	Negative	---	---
TD Bank, N.A.	AA-	Stable	Aa2	Negative	AA-	Stable
UBS AG	A+	Stable	Aa3	Negative	A+	Stable
Wachovia Bank, N.A.	AA	Negative	Aa2	Stable	AA-	Stable

*Data supplied by rating agencies, retrieved from Bloomberg

Rating Notations

1. "NR" = not rated; "WR" = withdrawn
2. A "positive" or "negative" outlook indicates a possible future rating change if trends continue
3. Watch status implies a rating change will occur in the near future (typically within 90 days)

