

List of Counterparties Rated by SVO

For Schedule DB, Part D, Section 1

December 31 2022

The NAIC is the authoritative source for insurance industry information. Our expert solutions support the efforts of regulators, insurers and researchers by providing detailed and comprehensive insurance information. The NAIC offers a wide range of publications in the following categories:

Accounting & Reporting

Information about statutory accounting principles and the procedures necessary for filing financial annual statements and conducting risk-based capital calculations.

Consumer Information

Important answers to common questions about auto, home, health and life insurance — as well as buyer's guides on annuities, long-term care insurance and Medicare supplement plans.

Financial Regulation

Useful handbooks, compliance guides and reports on financial analysis, company licensing, state audit requirements and receiverships.

Legal

Comprehensive collection of NAIC model laws, regulations and guidelines; state laws on insurance topics; and other regulatory guidance on antifraud and consumer privacy.

Market Regulation

Regulatory and industry guidance on market-related issues, including antifraud, product filing requirements, producer licensing and market analysis.

NAIC Activities

NAIC member directories, in-depth reporting of state regulatory activities and official historical records of NAIC national meetings and other activities.

Special Studies

Studies, reports, handbooks and regulatory research conducted by NAIC members on a variety of insurance related topics.

Statistical Reports

Valuable and in-demand insurance industry-wide statistical data for various lines of business, including auto, home, health and life insurance.

Supplementary Products

Guidance manuals, handbooks, surveys and research on a wide variety of issues.

Capital Markets & Investment Analysis

Information regarding portfolio values and procedures for complying with NAIC reporting requirements.

White Papers

Relevant studies, guidance and NAIC policy positions on a variety of insurance topics.

For more information about NAIC publications, visit us at:

http://www.naic.org/prod_serv_home.htm

NOTE:

An insurance company that wishes to be added to:

- the [List of Counterparties Rated by the SVO for Schedule DB, Part D, Section 1](#)

must file the counterparty with the SVO if they wish to obtain a final NAIC Designation for reporting purposes.

Please refer to the "Counterparties Designated By The SVO For Schedule DB, Part D, SECTION 1" in Part 2 of the Purposes and Procedures Manual for text discussing the Counterparty application process and a detailed discussion of the preliminary status of NAIC Designations assigned under this process.

If an insurance company doesn't file an annual update by June 1, 2021, the counterparty will be deleted from the List effective July 1, 2021. If deleted, the insurance company will have to submit an initial filing in order for the counterparty to be placed on the List.

Approved Counterparties

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
Abbey National Treasury Services PLC	London, UK	LSE	1.F	04/17/2022	06/30/2023
AIG Financial Products Corp	Wilton, CT	OTC	2.A	04/20/2022	06/30/2023
AIG Markets, Inc.	Wilton, CT	OTC	2.A	04/20/2022	06/30/2023
Australia & New Zealand Banking Group Ltd	Melbourne	OTC	1.D	05/20/2022	06/30/2023
Bank of America, N.A.	Charlotte, NC	NASDAQ	1.C	04/15/2022	06/30/2023
Bank of Montreal	Toronto, CA	Toronto Stock Exchange	1.F	04/15/2022	06/30/2023
Barclays Bank, Plc	London, UK	LSE	1.E	04/15/2022	06/30/2023
BNP Paribas	Paris, France	OTC	1.D	04/15/2022	06/30/2023
BofA Securities, Inc	New York, NY	NYSE	1.E	04/15/2022	06/30/2023
CANADIAN IMPERIAL BANK OF COMMERCE (CIBC)	TORONTO, CANADA	OTC	1.C	05/10/2022	06/30/2023
Citibank, NA	New York, NY	OTC	1.E	04/15/2022	06/30/2023
Citigroup Global Markets Inc.	New York, NY	NASDAQ	1.E	04/15/2022	06/30/2023
Credit Agricole Corporate and Investment Bank	France	France	1.D	04/15/2022	06/30/2023
Credit Suisse International	London, UK	OTC	1.E	04/17/2022	06/30/2023
Credit Suisse Securities (USA) LLC	New York, NY	NASDAQ	1.E	04/17/2022	06/30/2023
Deutsche Bank AG	Frankfurt, Germany	Frankfurt Stock Exchange	1.G	04/15/2022	06/30/2023
Deutsche Bank AG - London Branch	London, UK	NYSE	1.F	05/23/2022	06/30/2023
Deutsche Bank AG - New York Branch	New York, NY	NYSE	1.G	05/11/2022	06/30/2023
Fifth Third Bank, Ohio	Cincinnati, OH	OTC	1.G	05/20/2022	06/30/2023
Goldman Sachs & Co. LLC	New York, NY	NASDAQ	1.E	04/15/2022	06/30/2023
Goldman Sachs Bank USA	New York, NY	OTC	1.E	04/15/2022	06/30/2023
Goldman Sachs International	London, UK	London Stock Exchange	1.E	04/15/2022	06/30/2023
Goldman Sachs Mitsui Marine Derivative Products, Inc	New York, New York	NYSE	1.D	05/23/2022	06/30/2023
HSBC Bank PLC	London, UK	London Stock Exchange	1.D	05/11/2022	06/30/2023
HSBC Bank USA, N.A.	New York, NY	NASDAQ	1.D	04/15/2022	06/30/2023
ING Capital Markets LLC	New York, NY	New York	1.G	04/15/2022	06/30/2023
J.P. Morgan Chase & Co.	New York, NY	OTC	1.F	05/23/2022	06/30/2023
J.P. Morgan Securities, LLC	New York, NY	NASDAQ	1.D	04/15/2022	06/30/2023
JP Morgan Chase Bank, N.A.	London, UK	NYSE	1.B	05/23/2022	06/30/2023
JP Morgan Chase Bank, N.A.	Columbus, OH	NYSE	1.C	04/15/2022	06/30/2023
Merrill Lynch Capital Services, Inc.	New York	OTC	1.F	05/19/2022	06/30/2023
Mizuho Bank Ltd.	Tokyo, Japan	TSE/TYO	1.F	04/15/2022	06/30/2023
Mizuho Capital Markets LLC	New York, NY	NYSE	1.G	04/15/2022	06/30/2023
Morgan Stanley & Co. International Plc	London, UK	NASDAQ	1.E	04/15/2022	06/30/2023
Morgan Stanley & Co., LLC	New York, NY	NASDAQ	1.E	04/15/2022	06/30/2023
Morgan Stanley Capital Services LLC	London, UK	LSE	1.E	05/23/2022	06/30/2023
Morgan Stanley Capital Services, Inc	New York, NY	OTC	1.E	05/11/2022	06/30/2023
Morgan Stanley Capital Services, LLC	New York, NY	NYSE	1.E	04/15/2022	06/30/2023
MUFG Bank, LTD	New York	New York	1.E	05/19/2022	06/30/2023
National Australia Bank Limited	Melbourne, Australia	Australian Stock Exchange	1.D	04/15/2022	06/30/2023
NATIXIS	NY	OTC	1.D	05/19/2022	06/30/2023

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
Natixis S.A.	Paris, France	Paris Stock Exchange	1.D	04/15/2022	06/30/2023
Natwest Markets PLC	London, UK	London Stock Exchange	1.F	04/17/2022	06/30/2023
Nomura Global Financial Products Inc.	New York, NY	New York	2.A	04/15/2022	06/30/2023
PRUCO Life Insurance Company of Arizona	United States	OTC	1.D	04/18/2022	06/30/2023
Prudential Annuities Life Assurance Corporation	United States	OTC	2.A	04/18/2022	06/30/2023
Prudential Global Funding	Newark, NJ	OTC	1.E	04/18/2022	06/30/2023
Rabobank Nederland - NY Branch	New York, NY	OTC	1.C	05/24/2022	06/30/2023
Royal Bank of Canada	Toronto, Canada	Toronto Stock Exchange	1.D	04/17/2022	06/30/2023
SMBC Capital Markets, Inc.	New york	New York	1.F	04/15/2022	06/30/2023
Societe Generale - New York Branch	New York, NY	OTC	1.E	05/11/2022	06/30/2023
Societe Generale S.A.	Paris, France	Paris Stock Exchange	1.E	04/17/2022	06/30/2023
Standard Chartered Bank	London	LSEG	1.F	06/01/2022	06/30/2023
Swiss Re Risk Solutions Corporation	Wilmington, DE	N/A	1.F	04/18/2022	06/30/2023
Toronto Dominion Bank	Toronto, Canada	Toronto Stock Exchange	1.D	04/17/2022	06/30/2023
TRUIST BANK	Charlotte, NC	NYSE	1.G	05/10/2022	06/30/2023
UBS AG	Zurich, Switzerland	OTC	1.D	04/17/2022	06/30/2023
Wells Fargo Bank N.A.	San Francisco, CA	OTC	1.D	04/17/2022	06/30/2023

Expired Counterparties

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
Bank of America, N.A.	San Francisco, CA	NYSE	1.F	05/14/2021	06/30/2022
Bank of Nova Scotia	Toronto, Canada	New York Stock Exchange	1.D	05/17/2021	06/30/2022
Cboe Global Markets, Inc	Chicago, IL	OTC	1.G	05/19/2021	06/30/2022
Merrill Lynch International	London, UK	London	1.E	05/14/2021	06/30/2022
Merrill Lynch Pierce, Fenner & Smith Incorporated	New York, NY	New York Stock Exchange	1.E	05/12/2021	06/30/2022
Royal Bank of Scotland Plc	Edinburgh, UK	London Stock Exchange	1.F	05/11/2021	06/30/2022
State Street Bank and Trust Company	Boston, MA	New York Stock Exchange	1.D	05/12/2021	06/30/2022
Zurich Capital Market Inc	New York, NY	Swiss Exchange	1.D	05/12/2021	06/30/2022