



List of Counterparties Rated by SVO

For Schedule DB, Part D, Section 1



December 31 2021



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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.E	5/17/2021	6/30/2022
AIG Financial Products Corp	Wilton, CT	OTC	2.A	4/22/2021	6/30/2022
AIG Markets, Inc.	Wilton, CT	OTC	2.A	4/22/2021	6/30/2022
Bank of America, N.A.	Charlotte, NC	NASDAQ	1.D	5/17/2021	6/30/2022
Bank of America, N.A.	San Francisco, CA	NYSE	1.F	5/14/2021	6/30/2022
Bank of Montreal	Toronto, CA	Toronto Stock Exchange	1.D	5/12/2021	6/30/2022
Bank of Nova Scotia	Toronto, Canada	New York Stock Exchange	1.D	5/17/2021	6/30/2022
Barclays Bank, Plc	London, UK	LSE	1.F	5/14/2021	6/30/2022
BNP Paribas	Paris, France	OTC	1.D	5/13/2021	6/30/2022
BofA Securities, Inc	New York, NY	NYSE	1.E	5/17/2021	6/30/2022
CANADIAN IMPERIAL BANK OF COMMERCE (CIBC)	TORONTO, CANADA	OTC	1.D	5/6/2021	6/30/2022
Cboe Global Markets, Inc	Chicago, IL	OTC	1.G	5/19/2021	6/30/2022
Citibank, NA	New York, NY	OTC	1.E	5/11/2021	6/30/2022
Citigroup Global Markets Inc.	New York, NY	NASDAQ	1.F	5/17/2021	6/30/2022
Credit Agricole Corporate and Investment Bank	France	France	1.D	5/17/2021	6/30/2022
Credit Suisse International	London, UK	OTC	1.E	5/14/2021	6/30/2022
Credit Suisse Securities (USA) LLC	New York, NY	NASDAQ	1.E	5/17/2021	6/30/2022
Deutsche Bank AG	Frankfurt, Germany	Frankfurt Stock Exchange	2.A	5/11/2021	6/30/2022
Deutsche Bank AG - London Branch	London, UK	NYSE	1.G	5/18/2021	6/30/2022
Deutsche Bank AG - New York Branch	New York, NY	NYSE	1.G	5/18/2021	6/30/2022
Fifth Third Bank, Ohio	Cincinnati, OH	OTC	1.G	5/19/2021	6/30/2022
Goldman Sachs & Co. LLC	New York, NY	NASDAQ	1.E	5/17/2021	6/30/2022
Goldman Sachs Bank USA	New York, NY	OTC	1.E	5/14/2021	6/30/2022
Goldman Sachs International	London, UK	London Stock Exchange	1.E	5/14/2021	6/30/2022
Goldman Sachs Mitsui Marine Derivative Products, Inc	New York, New York	NYSE	1.D	5/19/2021	6/30/2022
HSBC Bank PLC	London, UK	London Stock Exchange	1.D	5/12/2021	6/30/2022
HSBC Bank USA, N.A.	New York, NY	NASDAQ	1.D	5/17/2021	6/30/2022
ING Capital Markets LLC	New York, NY	New York	1.D	5/14/2021	6/30/2022
J.P. Morgan Chase & Co.	New York, NY	OTC	1.D	5/19/2021	6/30/2022
J.P. Morgan Securities, LLC	New York, NY	NASDAQ	1.C	5/14/2021	6/30/2022
JP Morgan Chase Bank, N.A.	Columbus, OH	NYSE	1.F	5/14/2021	6/30/2022
JP Morgan Chase Bank, N.A.	London, UK	NYSE	1.C	5/19/2021	6/30/2022
Merrill Lynch Capital Services, Inc.	New york	OTC	1.F	5/18/2021	6/30/2022
Merrill Lynch International	London, UK	London	1.E	5/14/2021	6/30/2022
Merrill Lynch Pierce, Fenner & Smith Incorporated	New York, NY	New York Stock Exchange	1.E	5/12/2021	6/30/2022
Mizuho Bank Ltd.	Tokyo, Japan	TSE/TYO	1.F	5/17/2021	6/30/2022
Mizuho Capital Markets LLC	New York, NY	NYSE	1.F	5/17/2021	6/30/2022
Morgan Stanley & Co. International Plc	London, UK	NASDAQ	1.E	5/17/2021	6/30/2022
Morgan Stanley & Co., LLC	New York, NY	NASDAQ	1.E	5/17/2021	6/30/2022
Morgan Stanley Capital Services LLC	London, UK	LSE	1.E	5/19/2021	6/30/2022
Morgan Stanley Capital Services, Inc	New York, NY	OTC	1.C	5/19/2021	6/30/2022
Morgan Stanley Capital Services, LLC	New York, NY	NYSE	1.E	5/14/2021	6/30/2022
MUFG Bank, LTD	New york	New York	1.F	5/31/2021	6/30/2022

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
National Australia Bank Limited	Melbourne, Australia	Australian Stock Exchange	1.D	5/17/2021	6/30/2022
NATIXIS	NY	OTC	1.D	5/18/2021	6/30/2022
Natixis S.A.	Paris, France	Paris Stock Exchange	1.D	5/14/2021	6/30/2022
Natwest Markets PLC	London, UK	London Stock Exchange	1.D	5/17/2021	6/30/2022
Nomura Global Financial Products Inc.	New York, NY	New York	1.F	5/17/2021	6/30/2022
Prudential Global Funding	Newark, NJ	OTC	1.E	5/11/2021	6/30/2022
Royal Bank of Canada	Toronto, Canada	Toronto Stock Exchange	1.C	5/17/2021	6/30/2022
Royal Bank of Scotland Plc	Edinburgh, UK	London Stock Exchange	1.F	5/11/2021	6/30/2022
SMBC Capital Markets, Inc.	New york	New York	1.E	5/17/2021	6/30/2022
Societe Generale - New York Branch	New York, NY	OTC	1.F	5/11/2021	6/30/2022
Societe Generale S.A.	Paris, France	Paris Stock Exchange	1.E	5/17/2021	6/30/2022
State Street Bank and Trust Company	Boston, MA	New York Stock Exchange	1.D	5/12/2021	6/30/2022
Swiss Re Risk Solutions Corporation	Wilmington, DE	N/A	1.D	5/12/2021	6/30/2022
Toronto Dominion Bank	Toronto, Canada	Toronto Stock Exchange	1.D	5/17/2021	6/30/2022
TRUIST BANK	Charlotte, NC	NYSE	1.F	5/6/2021	6/30/2022
UBS AG	Zurich, Switzerland	OTC	1.D	5/17/2021	6/30/2022
Wells Fargo Bank N.A.	San Francisco, CA	OTC	1.F	5/11/2021	6/30/2022
Wells Fargo Securities, LLC	Charlotte, NC	NASDAQ	1.E	5/17/2021	6/30/2022

Expired Counterparties

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
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