

Approved Counterparties

Counterparty Name	Location	Exchange	Designation	Status	Approval Date	Expiration Date
Bank of New York Mellon	New York, New York	NYSE		1 Approved	1/9/2019	6/30/2020
Morgan Stanley Capital Services LLC	London, UK	LSE		1 Approved	5/28/2019	6/30/2020
Goldman Sachs International	London, UK	London Stock Exchange		1 Approved	5/21/2019	6/30/2020
NATIXIS	NY	OTC		1 Approved	5/16/2019	6/30/2020
Toronto Dominion Bank	Toronto, Canada	Toronto Stock Exchange		1 Approved	5/22/2019	6/30/2020
Societe Generale S.A.	Paris, France	Paris Stock Exchange		1 Approved	5/22/2019	6/30/2020
Morgan Stanley Capital Services, LLC	New York, NY	NYSE		1 Approved	6/8/2019	6/30/2020
JP Morgan Chase Bank, N.A.	London, UK	NYSE		1 Approved	6/8/2019	6/30/2020
Royal Bank of Scotland Plc	Edinburgh, UK	London Stock Exchange		2 Approved	5/24/2019	6/30/2020
Wells Fargo Securities, LLC	Charlotte, NC	NASDAQ		1 Approved	5/28/2019	6/30/2020
Royal Bank of Canada	Toronto, Canada	Toronto Stock Exchange		1 Approved	5/28/2019	6/30/2020
National Australia Bank Limited	Melbourne, Australia	Australian Stock Exchange		1 Approved	5/28/2019	6/30/2020
JP Morgan Chase Bank, N.A.	Columbus, OH	NYSE		1 Approved	5/24/2019	6/30/2020
Merrill Lynch Pierce, Fenner & Smith Incorporated	New York, NY	NYSE		1 Approved	5/28/2019	6/30/2020
Morgan Stanley & Co., LLC	New York, NY	NASDAQ		1 Approved	5/22/2019	6/30/2020
J.P. Morgan Securities, LLC	New York, NY	NASDAQ		1 Approved	5/28/2019	6/30/2020
Citibank, NA	New York, NY	OTC		1 Approved	5/21/2019	6/30/2020
J.P. Morgan Chase & Co.	New York, NY	OTC		1 Approved	6/28/2019	6/30/2020
BNP Paribas	Paris, France	OTC		1 Approved	5/22/2019	6/30/2020
Merrill Lynch International	London, UK	London		1 Approved	1/9/2019	6/30/2020
GE Financial Markets	Dublin, Ireland	LCH		1 Approved	3/5/2019	6/30/2020
Goldman Sachs Bank USA	New York, NY	OTC		1 Approved	5/21/2019	6/30/2020
Credit Suisse International	London, UK	OTC		1 Approved	5/21/2019	6/30/2020
Deutsche Bank AG - New York Branch	New York, NY	NYSE		1 Approved	7/31/2019	6/30/2020
Natwest Markets PLC	London, UK	London Stock Exchange		1 Approved	6/28/2019	6/30/2020
Prudential Global Funding	Newark, NJ	OTC		1 Approved	6/28/2019	6/30/2020
Credit Agricole Corporate and Investment Bank	France	France		1 Approved	3/25/2019	6/30/2020
Canadian Imperial Bank of Commerce (CIBC)	Toronto, Canada	OTC		1 Approved	10/12/2019	6/30/2020
Bank of Montreal	Montreal, Canada	TSE		1 Approved	5/28/2019	6/30/2020
Barclays Bank, Plc	London, UK	LSE		1 Approved	5/22/2019	6/30/2020
AIG Markets, Inc.	Wilton, CT	OTC		2 Approved	3/19/2019	6/30/2020
Bank of America, N.A.	San Francisco, CA	NYSE		1 Approved	5/24/2019	6/30/2020
Natixis S.A.	Paris, France	Paris Stock Exchange		1 Approved	5/22/2019	6/30/2020
Bank of America, N.A.	Charlotte, NC	NASDAQ		1 Approved	7/26/2019	6/30/2020
Nomura Global Financial Products Inc.	New York, NY	New York		1 Approved	5/28/2019	6/30/2020
Swiss Re Risk Solutions Corporation	Wilmington, DE	SIX		1 Approved	6/28/2019	6/30/2020
Merrill Lynch Capital Services, Inc.	New York	OTC		1 Approved	1/15/2019	6/30/2020
Fifth Third Bank, Ohio	Cincinnati, OH	OTC		1 Approved	6/28/2019	6/30/2020
Morgan Stanley & Co. International Plc	London, UK	NASDAQ		1 Approved	5/22/2019	6/30/2020
HSBC Bank USA, N.A.	New York, NY	NASDAQ		1 Approved	5/22/2019	6/30/2020
Abbey National Treasury Services PLC	London, UK	LSE		1 Approved	5/16/2019	6/30/2020
HSBC Securities USA, Inc	New York, New York	NYSE		1 Approved	5/23/2019	6/30/2020
Zurich Insurance Company	Zurich Switzerland	no		1 Approved	5/21/2019	6/30/2020
Deutsche Bank AG - London Branch	London, UK	NYSE		1 Approved	6/8/2019	6/30/2020
Morgan Stanley Capital Services, Inc	New York, NY	OTC		1 Approved	5/24/2019	6/30/2020
Credit Suisse Securities (USA) LLC	New York, NY	NASDAQ		1 Approved	5/28/2019	6/30/2020
Mizuho Capital Markets LLC	New York, NY	NYSE		1 Approved	12/3/2019	6/30/2020
BofA Securities, Inc	New York, NY	NYSE		1 Approved	6/28/2019	6/30/2020
ING Capital Markets LLC	New York, NY	New York		1 Approved	5/28/2019	6/30/2020
Goldman Sachs Mitsui Marine Derivative Products, Inc	New York, New York	NYSE		1 Approved	1/9/2019	6/30/2020
Deutsche Bank AG	Frankfurt, Germany	Frankfurt Stock Exchange		1 Approved	5/24/2019	6/30/2020
Goldman Sachs & Co. LLC	New York, NY	NASDAQ		1 Approved	5/28/2019	6/30/2020
Citigroup Global Markets Inc.	New York, NY	NASDAQ		1 Approved	5/21/2019	6/30/2020
Societe Generale - New York Branch	New York, NY	OTC		1 Approved	5/24/2019	6/30/2020
Wells Fargo Bank N.A.	San Francisco, CA	OTC		1 Approved	5/22/2019	6/30/2020
Suntrust Bank	Atlanta, GA	OTC		1 Approved	6/28/2019	6/30/2020
UBS AG	Zurich, Switzerland	OTC		1 Approved	5/22/2019	6/30/2020

Expired Counterparties

Counterparty Name	Location	Exchange	Designation	Status	Approval Date	Expiration Date
HSBC Bank Canada	Vancouver, Canada	OTC		1 Expired	7/1/2017	6/30/2018
KBC Financial Products Ltd.	Grand Cayman, BWI	OTC		1 Expired	7/1/2017	6/30/2018
HSBC Bank USA	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Merrill Lynch Capital Services, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Goldman Sachs Mitsui Marine Derivative	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Greenwich Capital Derivatives, Inc	Greenwich, CT	OTC		1 Expired	7/1/2017	6/30/2018
GS Financial Products Intl L.P.	Grand Cayman, BWI	OTC		1 Expired	7/1/2017	6/30/2018
GS Financial Products, US, L.P.	Grand Cayman, BWI	OTC		1 Expired	7/1/2017	6/30/2018
HSBC Bank PLC	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
IXIS Financial Products, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
ING Capital Markets, LLC	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
HSBC Securities USA, Inc	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Merrill Lynch Derivatives Products, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
State Street Corp	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
Standard Chartered Bank	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
Northern Trust Company	Chicago, IL	OTC		1 Expired	7/1/2017	6/30/2018
Primus Financial Products LLC	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
SBCM Derivative Products Ltd.	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
Rabobank Nederland - NY Branch	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Prudential Securities	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Royal Bank of Scotland	Edinburgh, UK	OTC		1 Expired	7/1/2017	6/30/2018
Royal Bank of Canada	Montreal, Canada	OTC		1 Expired	7/1/2017	6/30/2018
Morgan Stanley Derivative Products, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Morgan Stanley Market Products	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Morgan Stanley & Co. Int'l. Ltd.	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
Morgan Stanley Capital Services, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Natixis	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Nomura Global Financial Products	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Toronto-Dominion Bank Ltd.	Toronto, Canada	OTC		1 Expired	7/1/2017	6/30/2018
National Australia Bank Ltd.	Melbourne, Australia	OTC		1 Expired	7/1/2017	6/30/2018
National Bank of Canada	Montreal, Canada	OTC		1 Expired	7/1/2017	6/30/2018
ABN Amro Bank N.V. - Chicago Branch	Chicago, IL	OTC		1 Expired	7/1/2017	6/30/2018
AIG Financial Products Corp	Westport, CT	OTC		2 Expired	7/1/2017	6/30/2018
Swiss Re Financial Products Corp.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Credit Agricole Corporate and Investment Bank	Paris, France	Paris Stock Exchange		1 Expired	9/4/2018	6/30/2019
Australia and New Zealand Banking Group Ltd.	Melbourne, Australia	OTC		1 Expired	7/1/2017	6/30/2018
Bank of Tokyo Mitsubishi UFJ, Ltd. - NY Branch	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
BankOne, N.A.	Chicago, IL	OTC		1 Expired	7/1/2017	6/30/2018
Bank of New York Mellon Corp.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Bank of Nova Scotia	Toronto, Canada	OTC		1 Expired	7/1/2017	6/30/2018
Union Bank of Switzerland	London, UK	OTC		1 Expired	7/1/2017	6/30/2018
Wachovia Bank, N.A.	Charlotte, NC	OTC		1 Expired	7/1/2017	6/30/2018
Zurich Insurance Company	Zurich, Switzerland	no		1 Expired	10/15/2018	6/30/2019
UBS Securities (Swaps) Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
ZCM Matched Funding Corp.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Natixis Financial Products LLC	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Prudential Insurance Company of America	Newark, NJ	OTC		1 Expired	7/1/2017	6/30/2018
Zurich Capital Markets Co.	Dublin, Ireland	OTC		1 Expired	7/1/2017	6/30/2018
Zurich Capital Markets Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Banque AIG, SA	London, UK	OTC		2 Expired	7/1/2017	6/30/2018
Credit Lyonnais, New York Branch	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Credit Suisse First Boston Capital LLC	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Commonwealth Bank of Australia	Sydney, Australia	OTC		1 Expired	7/1/2017	6/30/2018
Credit Agricole Indosuez	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Dresdner Bank, AG	Frankfurt, Germany	OTC		2 Expired	7/1/2017	6/30/2018
Goldman Sachs & Co.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Goldman Sachs Capital Markets, LP	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Dresdner Bank, AG	New York, NY	OTC		2 Expired	7/1/2017	6/30/2018
General Re Financial Products Corp.	Stamford, CT	OTC		1 Expired	7/1/2017	6/30/2018
Calyon, NY Branch	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Canada Mortgage and Housing Corporation	Ottawa, Canada	OTC		1 Expired	7/1/2017	6/30/2018
Barclays Capital Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Calyon	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018
Canadian Imperial Bank of Commerce	Toronto, Canada	OTC		1 Expired	7/1/2017	6/30/2018
Citigroup Global Markets, Inc.	New York, NY	OTC		1 Expired	7/1/2017	6/30/2018

Commerzbank AG	Frankfurt, Germany	OTC	1	Expired	7/1/2017	6/30/2018
Citi Swapco, Inc.	New York, NY	OTC	1	Expired	7/1/2017	6/30/2018
Citigroup Global Markets Ltd.	London, UK	OTC	1	Expired	7/1/2017	6/30/2018