



# **List of Counterparties Rated by SVO**

**For Schedule DB, Part D, Section 1**

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**January 06 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	5/29/2020	6/30/2021
AIG Financial Products Corp	Wilton, CT	OTC	2.A	9/10/2020	6/30/2021
AIG Markets, Inc.	Wilton, CT	OTC	2.A	4/10/2020	6/30/2021
Bank of America, N.A.	San Francisco, CA	NYSE	1.D	5/29/2020	6/30/2021
Bank of America, N.A.	Charlotte, NC	NASDAQ	1.D	5/29/2020	6/30/2021
Bank of Montreal	Montreal, Canada	TSE	1.D	5/30/2020	6/30/2021
Bank of Nova Scotia	Toronto, Canada	New York Stock Exchange	1.C	7/7/2020	6/30/2021
Barclays Bank, Plc	London, UK	LSE	1.E	5/15/2020	6/30/2021
BNP Paribas	Paris, France	OTC	1.D	5/15/2020	6/30/2021
BofA Securities, Inc	New York, NY	NYSE	1.E	5/30/2020	6/30/2021
CANADIAN IMPERIAL BANK OF COMMERCE (CIBC)	TORONTO, CANADA	OTC	1.E	7/29/2020	6/30/2021
Cboe Global Markets, Inc	Chicago, IL	OTC	1.G	9/11/2020	6/30/2021
Citibank, NA	New York, NY	OTC	1.E	5/15/2020	6/30/2021
Citigroup Global Markets Inc.	New York, NY	NASDAQ	1.E	5/30/2020	6/30/2021
Credit Agricole Corporate and Investment Bank	France	France	1.D	5/19/2020	6/30/2021
Credit Suisse International	London, UK	OTC	1.E	5/15/2020	6/30/2021
Credit Suisse Securities (USA) LLC	New York, NY	NASDAQ	1.D	5/30/2020	6/30/2021
Deutsche Bank AG	Frankfurt, Germany	Frankfurt Stock Exchange	2.A	5/30/2020	6/30/2021
Deutsche Bank AG - London Branch	London, UK	NYSE	1.G	5/15/2020	6/30/2021
Deutsche Bank AG - New York Branch	New York, NY	NYSE	1.G	5/19/2020	6/30/2021
Fifth Third Bank, Ohio	Cincinnati, OH	OTC	1.G	6/25/2020	6/30/2021
GE Financial Markets	Dublin, Ireland	LCH	2.A	6/8/2020	6/30/2021
Goldman Sachs & Co. LLC	New York, NY	NASDAQ	1.E	5/30/2020	6/30/2021
Goldman Sachs Bank USA	New York, NY	OTC	1.E	5/15/2020	6/30/2021
Goldman Sachs International	London, UK	London Stock Exchange	1.E	5/15/2020	6/30/2021
Goldman Sachs Mitsui Marine Derivative Products, Inc	New York, New York	NYSE	1.D	5/19/2020	6/30/2021
HSBC Bank USA, N.A.	New York, NY	NASDAQ	1.D	5/15/2020	6/30/2021
ING Capital Markets LLC	New York, NY	New York	1.G	5/26/2020	6/30/2021
J.P. Morgan Chase & Co.	New York, NY	OTC	1.F	5/29/2020	6/30/2021
J.P. Morgan Securities, LLC	New York, NY	NASDAQ	1.D	5/30/2020	6/30/2021
JP Morgan Chase Bank, N.A.	Columbus, OH	NYSE	1.C	5/30/2020	6/30/2021
JP Morgan Chase Bank, N.A.	London, UK	NYSE	1.C	5/15/2020	6/30/2021
Merrill Lynch Capital Services, Inc.	New York	OTC	1.F	5/6/2020	6/30/2021
Merrill Lynch International	London, UK	London	1.E	5/15/2020	6/30/2021
Mizuho Bank Ltd.	Tokyo, Japan	TSE/TYO	1.G	5/30/2020	6/30/2021
Mizuho Capital Markets LLC	New York, NY	NYSE	1.F	5/27/2020	6/30/2021
Morgan Stanley & Co. International Plc	London, UK	NASDAQ	1.E	5/22/2020	6/30/2021
Morgan Stanley & Co., LLC	New York, NY	NASDAQ	1.E	5/30/2020	6/30/2021
Morgan Stanley Capital Services LLC	Wilmington, DE	NYSE	1.F	5/30/2020	6/30/2021
Morgan Stanley Capital Services LLC	London, UK	LSE	1.E	5/30/2020	6/30/2021
Morgan Stanley Capital Services, Inc	New York, NY	OTC	1.E	6/1/2020	6/30/2021
Morgan Stanley Capital Services, LLC	New York, NY	NYSE	1.E	5/22/2020	6/30/2021

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
National Australia Bank Limited	Melbourne, Australia	Australian Stock Exchange	1.D	5/30/2020	6/30/2021
NATIXIS	NY	OTC	1.E	5/6/2020	6/30/2021
Natixis S.A.	Paris, France	Paris Stock Exchange	1.D	5/22/2020	6/30/2021
Natwest Markets PLC	London, UK	London Stock Exchange	1.F	5/29/2020	6/30/2021
Nomura Global Financial Products Inc.	New York, NY	New York	1.G	5/30/2020	6/30/2021
Prudential Global Funding	Newark, NJ	OTC	1.D	7/29/2020	6/30/2021
Royal Bank of Canada	Toronto, Canada	Toronto Stock Exchange	1.C	5/30/2020	6/30/2021
Royal Bank of Scotland Plc	Edinburgh, UK	London Stock Exchange	1.D	5/30/2020	6/30/2021
SMBC Capital Markets, Inc.	New york	New York	1.E	4/15/2020	6/30/2021
Societe Generale - New York Branch	New York, NY	OTC	1.E	6/25/2020	6/30/2021
Societe Generale S.A.	Paris, France	Paris Stock Exchange	1.E	5/29/2020	6/30/2021
Toronto Dominion Bank	Toronto, Canada	Toronto Stock Exchange	1.C	5/22/2020	6/30/2021
TRUIST BANK	Charlotte, NC	NYSE	1.G	7/14/2020	6/30/2021
UBS AG	Zurich, Switzerland	OTC	1.D	5/22/2020	6/30/2021
Wells Fargo Bank N.A.	San Francisco, CA	OTC	1.D	5/22/2020	6/30/2021

### Expired Counterparties

COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
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