

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

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 San Francisco, CA NSSE 1.F 5/14/2021 6/30/2022 Bank of Montreal Toronto, Candad Toronto, Candad New York Stock Exchange 1.D 5/12/2021 6/30/2022 Bank of Montreal Toronto, Candad New York Stock Exchange 1.D 5/12/2021 6/30/2022 Bank of Novas Scotia Toronto, Candad New York Stock Exchange 1.D 5/12/2021 6/30/2022 Bardays Bank, Plc London, UK LSE 1.F 5/14/2021 6/30/2022 Bey Partilas Partilis Partilis 1.D 5/13/2021 6/30/2022 Cobe Global Markets, Inc. TORONTO, CANADA OTC 1.B 5/11/2021 6/30/2022 Citigroup Global Markets Inc. New York, NY ANSDAQ	COUNTERPARTY NAME	LOCATION	EXCHANGE	DESIGNATION	APPROVAL DATE	EXPIRATION DATE
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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 5/14/2021 6/30/2022 J.P. Morgan Scurities, LLC New York, NY OTC 1.F 5/14/2021 6/30/2022 J.P. Morgan Chase Bank, N.A. London, UK NYSE 1.F 5/14/2021 6/30/2022 J.P. Morgan Chase Bank, N.A. London, UK NYSE 1.F 5/14/2021 6/30/2022 Merrill Lynch Capital Services, Inc. New york OTC 1.F 5/14/2021 6/30/2022 Merrill Lynch Pierce, Fenner & Smith Incorporated New York,	Goldman Sachs & Co. LLC	New York, NY	NASDAQ	1.E	5/17/2021	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 5/14/2021 6/30/2022 J.P. Morgan Chase Bank, N.A. New York, NY NASDAQ 1.C 5/14/2021 6/30/2022 J.P. Morgan Chase Bank, N.A. Columbus, OH NYSE 1.F 5/14/2021 6/30/2022 Merrill Lynch Capital Services, Inc. New york OTC 1.F 5/18/2021 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 Morgan Stanley & Co. International Plc	Goldman Sachs Bank USA	New York, NY	OTC	1.E	5/14/2021	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 J.P. Morgan Chase Bank, N.A. Columbus, OH NYSE 1.F 5/14/2021 6/30/2022 J.P. 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 Pierce, Fenner & Smith Incorporated New York, NY New York Stock Exchange 1.E 5/12/2021 6/30/2022 Mizuho Capital Markets LLC New York, NY NYSE 1.F 5/17/2021 6/30/2022 Morgan Stanley & Co., LLC New York, NY NASD	Goldman Sachs International	London, UK	London Stock Exchange	1.E	5/14/2021	6/30/2022
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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	JP Morgan Chase Bank, N.A.	Columbus, OH	NYSE	1.F	5/14/2021	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	JP Morgan Chase Bank, N.A.	London, UK	NYSE	1.C	5/19/2021	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	Merrill Lynch Capital Services, Inc.	New york	OTC	1.F	5/18/2021	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	Merrill Lynch International	London, UK	London	1.E	5/14/2021	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	Merrill Lynch Pierce, Fenner & Smith Incorporated	New York, NY	New York Stock Exchange	1.E	5/12/2021	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	Mizuho Bank Ltd.	Tokyo, Japan	TSE/TYO	1.F	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	Mizuho Capital Markets LLC	New York, NY	NYSE	1.F	5/17/2021	6/30/2022
Morgan Stanley Capital Services LLCLondon, UKLSE1.E5/19/20216/30/2022Morgan Stanley Capital Services, IncNew York, NYOTC1.C5/19/20216/30/2022Morgan Stanley Capital Services, LLCNew York, NYNYSE1.E5/14/20216/30/2022	Morgan Stanley & Co. International Plc	London, UK	NASDAQ	1.E	5/17/2021	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	Morgan Stanley & Co., LLC	New York, NY	NASDAQ	1.E	5/17/2021	6/30/2022
Morgan Stanley Capital Services, LLC New York, NY NYSE 1.E 5/14/2021 6/30/2022	Morgan Stanley Capital Services LLC	London, UK	LSE	1.E	5/19/2021	6/30/2022
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MUFG Bank, LTD New york New York 1.F 5/31/2021 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		