

LEI Code	Bank Name	Country	Submits Credit Risk?	Submits Market Risk?
529900S9YO2JHTIIDG38	BAWAG Group AG	Austria	Yes	No
9ZHRYM6F4375QJ6OUG95	Raiffeisen Bank International AG	Austria	Yes	Yes
PQOH26KWDF7CG10L6792	Erste Group Bank AG	Austria	Yes	Yes
529900IQMS1E10HN8V33	Volkskredit Verwaltungsgenossenschaft reg.Gen.m.b.H.	Austria	Yes	No
213800X3Q9LSAKRUWY91	KBC Group NV	Belgium	Yes	Yes
A5GWLPH3KM7YV25FQL84	Belfius Banque SA	Belgium	Yes	Yes
5493008QOCP58OLEN998	Investar	Belgium	Yes	No
D3K6HXMBBB6SK9OXH394	Dexia NV	Belgium	Yes	No
LSGM84136ACA92XCN876	AXA Bank Europe SA	Belgium	Yes	No
549300DYPOFMXOR7XM56	Crelan	Belgium	Yes	No
549300CBNW05DILT6870	Euroclear SA	Belgium	Yes	No
3M5E1GQGL17HI6CPN30	Jyske Bank A/S	Denmark	Yes	No
LIU16F6VZSD6UKHD557	Nykredit Realkredit A/S	Denmark	Yes	Yes
MAES062Z21O4RZ2U7M96	Danske Bank A/S	Denmark	Yes	Yes
GP5DT10VX1QRQKVBK64	Sydbank A/S	Denmark	Yes	No
213800UYAHIRLZ4NSN67	Lån og Spar Bank A/S	Denmark	Yes	No
529900PR2ELW8Q1B775	DLR Kredit A/S	Denmark	Yes	No
7437003B5WFB0IEFY714	OP-Pohjola Group	Finland	Yes	No
7437006WYM821IJ3MN73	Ålandsbanken Plc	Finland	Yes	No
743700GC62LJHFBUND16	Aktia Bank	Finland	Yes	No
	Groupe BPCE	France	Yes	Yes
	Groupe Credit Agricole	France	Yes	Yes
O2RNE8IBXP4R0TD8PU41	Société Générale SA	France	Yes	Yes
R0MUW5FPU8MPRO8K5P83	BNP Paribas SA	France	Yes	Yes
549300HFEHJOXGE4ZE63	SFIL (Société de Financement Local)	France	Yes	No
96950001WI712W7PQG45	RCI banque (Renault Crédit Industriel)	France	Yes	No
9695000CG7B84NLR5984	Crédit Mutuel Group	France	Yes	No
969500E07BR6468F5910	BANQUE ACCORD	France	Yes	No
969500GVS02SJYG9S632	CARREFOUR BANQUE	France	Yes	No
Z5LF02UC3X1JFV1UX676	GOLDMAN SACHS PARIS INC ET CIE	France	Yes	No
391200EEGLNXBBVCVK73	Erwerbgesellschaft der S-Finanzgruppe mbH & Co. KG	Germany	Yes	No
529900HNOAA1KXQJUQ27	Deutsche Zentral-Genossenschaftsbank AG	Germany	Yes	Yes
7LTFWZYICNSX8D621K86	Deutsche Bank AG	Germany	Yes	Yes
851WYGNLUQLFZBSYGB56	Commerzbank AG	Germany	Yes	Yes
B81CK4ESI35472RHJ606	Landesbank Baden-Württemberg	Germany	Yes	Yes
DIZES5CFO5K3I5R58746	Landesbank Hessen-Thüringen Girozentrale	Germany	Yes	Yes
DSNHHQ2B9X5N6OUJ1236	NORD/LB Norddeutsche Landesbank Girozentrale	Germany	Yes	Yes
0W2PZJM8XOY22M4GG883	DekaBank Deutsche Girozentrale	Germany	Yes	Yes
5299007S3UH5RKUYDA52	Deutsche Apotheker- und Ärztebank eG	Germany	Yes	No
529900GM944JT8YIRL63	Münchener Hypothekenbank eG	Germany	Yes	No
DZZ47B9A52ZJ6LT6VV95	Deutsche Pfandbriefbank AG	Germany	Yes	No
EZKODONU5TYHW4PP1R34	Aareal Bank AG	Germany	Yes	No
529900OQ416JMY9LQO42	HSH Beteiligungs Management GmbH	Germany	Yes	No
VDYMYTQGZZ6DU0912C88	Bayerische Landesbank	Germany	Yes	No
391200UEWVKBDK12KP84	LBS Bayerische Landesbausparkasse	Germany	Yes	No
52990050SU0S4QQZ793	Landesbank Saar	Germany	Yes	No
5299008I0T044SUIZ71	Oldenburgische Landesbank AG	Germany	Yes	No
529900CLVK38HUKPKF71	Süd-West-Kreditbank Finanzierung GmbH	Germany	Yes	No
529900EM0ZU25V87GD50	ALTE LEIPZIGER Bauspar AG	Germany	Yes	No
5299002GPCR602QYJCO4	KfW Beteiligungsholding	Germany	Yes	No
529900S1KHKOEQL5CK20	Wüstenrot Bausparkasse AG	Germany	Yes	No
529900TP68LKVHLKNE55	TOYOTA Kreditbank GmbH	Germany	Yes	No
D2OIGPB6E66YOBJ9GT20	BMW Bank GmbH	Germany	Yes	No
MRFNHBHO7AUDKS46SC62	Degussa Bank	Germany	Yes	No
39120001JPAYYPDRNN92	Deutsche Bausparkasse Badenia AG	Germany	Yes	No
5299009N55YRQC69CN08	Alpha Bank AE	Greece	No	Yes
5UMCZOEYKCVFAW8ZLO05	National Bank of Greece SA	Greece	Yes	Yes
JEUVK5RWVJEN8W0C9M24	Eurobank	Greece	Yes	Yes
2594004MC7VOKSK7Z633	Group of Magyar Takarékszövetkezeti Bank Zrt.	Hungary	Yes	No
635400AKJBGNS5WNQL34	AIB Group plc	Ireland	Yes	No
635400DTNHVYGZODKQ93	Permanent TSB Group Holdings Plc	Ireland	Yes	No
635400C8EK6DRI12LJ39	Bank of Ireland Group plc	Ireland	Yes	No
2W8N8UU78PMDQKZENC08	Intesa Sanpaolo SpA	Italy	Yes	Yes
815600E4E6DCD2D25E30	Banco BPM	Italy	Yes	Yes
549300TRUWO2CD2G5692	UniCredit SpA	Italy	Yes	Yes
N747OI7JINV7RUUH6190	BPER Banca SpA	Italy	Yes	No
815600AD83B2B6317788	Credito Emiliano Holding SpA	Italy	Yes	No
81560097964CBAED282	Unione di Banche Italiane SCpA	Italy	Yes	No
J4CP7MHCXR8DAQMKIL78	Banca Monte dei Paschi di Siena SpA	Italy	Yes	No
549300AUUQG072ATL746	Precision Capital S.A.	Luxembourg	Yes	No
R7CQUF1DQM73HUTV1078	Banque et Caisse d'Epargne de l'Etat, Luxembourg	Luxembourg	Yes	No

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549300NYKK9MWM7GGW15	ING Groep N.V.	Netherlands	Yes	Yes
DG3RU1DBUFHT4ZF9WN62	Coöperatieve Rabobank U.A.	Netherlands	Yes	Yes
724500VLXQUUMMD5BJB61	Volksholding B.V.	Netherlands	Yes	No
724500DWE10NNL1AXZ52	ABN AMRO Group N.V.	Netherlands	Yes	Yes
7245006WQ4T1GV2W4C98	NIBC Holding N.V.	Netherlands	Yes	Yes
72450088V7QLGDPY6W41	LP Group B.V.	Netherlands	Yes	No
724500ZM85SCLORS8L71	Van Lanschot Kempen N.V.	Netherlands	Yes	No
549300GKFGORRRQ1414	DNB BANK ASA	Norway	Yes	No
549300Q3OIWRHQUM052	SR-bank	Norway	Yes	No
213800M7T3CYVZ3ZRT12	Sparebanken Vest SPA	Norway	Yes	No
549300SXM92LQ05OJQ76	Sparebank 1 Nord-Norge SPA	Norway	Yes	No
549300VRM6G42M8OWN49	SpareBank 1 Østlandet SPA	Norway	Yes	No
5967007LIEEXZ5PU005	Sparebanken Møre SPA	Norway	Yes	No
7V6Z971O7R1SEA084Q32	Sparebank 1 SMN SPA	Norway	Yes	No
JU1U6SODG9YLT7N8ZV32	Banco Comercial Português SA	Portugal	Yes	Yes
5493009W2E2YDCXY6S81	Novo Banco	Portugal	Yes	No
5493006QMFDDMYWIAM13	Banco Santander SA	Spain	Yes	Yes
549300G0T0XFTFHGOIS94	BFA Tenedora De Acciones, S.A.	Spain	Yes	Yes
7CUN533WID6K7DGF187	CaixaBank, S.A	Spain	Yes	Yes
K8MS7FD7N5Z2WQ51A271	Banco Bilbao Vizcaya Argentaria, SA	Spain	Yes	Yes
S15RG2M0WQQLZCXKRM20	Banco de Sabadell, SA	Spain	Yes	No
VWMYAEQSTOPNV0SUGU82	Bankinter SA	Spain	Yes	No
6SCPQ280AIY8EP3XFW53	Nordea Bank - group	Sweden	Yes	Yes
F3JS33DEI6XQ4ZBPTN86	Skandinaviska Enskilda Banken - group	Sweden	Yes	Yes
M312WZV08Y7LYUC71685	Swedbank - group	Sweden	Yes	Yes
1FOLRR5RWTWWI397R131	AB Svensk Exportkredit - group	Sweden	Yes	No
H0YX5LBGKDVOWCXBZ594	SBAB Bank AB - group	Sweden	Yes	No
NHBDILHZTYCNBV5UYZ31	Svenska Handelsbanken - group	Sweden	Yes	No
5493004WUGGU2BQI7F14	Landshypotek Bank AB (publ)	Sweden	Yes	No
549300C6TUMDXNOVXS82	Länsförsäkringar Bank AB (publ)	Sweden	Yes	No
549300ZEF3QWM810M319	Volvofinans Bank AB (publ)	Sweden	Yes	No
G5GSEF7VJP5I7OUK5573	Barclays Plc	United Kingdom	Yes	Yes
5493004FUULDQTMXOW20	Citigroup Global Markets Europe Limited	United Kingdom	No	Yes
2138004G59FXEAZ6IO10	Coventry Building Society	United Kingdom	Yes	No
E58DKGMJYYYJLN8C3868	Credit Suisse International	United Kingdom	Yes	Yes
549300FK5LWVMQ9QY386	Credit Suisse Investments (UK)	United Kingdom	Yes	Yes
549300RQT6K4WXZL3083	Goldman Sachs Group UK Limited	United Kingdom	Yes	Yes
MLU0Z03ML4LN2LL2TL39	HSBC Holdings Plc	United Kingdom	Yes	Yes
F01VVKN4DRF2NWKQGQ283	ICBC Standard Bank Plc (was Standard Bank Plc)	United Kingdom	No	Yes
549300PPXHEU2JF0AM85	Lloyds Banking Group Plc	United Kingdom	Yes	Yes
5493004I1J5XW2WFNE95	Merrill Lynch UK Holdings Ltd	United Kingdom	No	Yes
U7M81AY481YLOR75625	Mitsubishi UFJ Securities International PLC	United Kingdom	No	Yes
LSMWH68Y2RHEDP8W5261	Morgan Stanley International Ltd	United Kingdom	Yes	Yes
549300FX12G42QIKN82	Nationwide Building Society	United Kingdom	Yes	No
549300IU15NXFPV2FC82	Nomura Europe Holdings PLC	United Kingdom	No	Yes
2138003CSNVJEPFZ3U52	Principality Building Society	United Kingdom	Yes	No
U4LOSYZ7YG4W3S5F2G91	Standard Chartered Plc	United Kingdom	Yes	Yes
NT7C58H5HPZYKZDPOO64	Sumitomo Mitsui Banking Corporation Europe Limited	United Kingdom	Yes	No
213800TLZ6PCLYPSR448	The Co-operative Bank Plc	United Kingdom	Yes	No
2138005O9XJUN4JPN90	The Royal Bank of Scotland Group Public Limited Company	United Kingdom	Yes	Yes
213800TAU9ZX2WZNC064	Virgin Money Plc	United Kingdom	Yes	No
549300Z1UDXFNOBBUI23	J P Morgan Capital Holdings Limited	United Kingdom	No	Yes
66AGRETLUXS4YO5MUH35	Skipton Building Society	United Kingdom	Yes	No