

| LEI Code | Bank Name | Country | Submits Credit Risk? | Submits Market Risk? |
|-----------------------|--|---------|----------------------|----------------------|
| 529900S9Y02JHTIIDG38 | BAWAG Group AG | Austria | Yes | No |
| 9ZHRYM6F437SQJ6OUG95 | 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 |
| A5GWL3H3KM7YV2SFQL84 | 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 |
| 549300DYPOMXOR7XM56 | Crelan | Belgium | Yes | No |
| 549300CBNW05DILT6870 | Euroclear SA | Belgium | Yes | No |
| 3M5E1GQGK17HI6CPN30 | Jyske Bank A/S | Denmark | Yes | No |
| LIU16F6VZSD6UKHD557 | Nykredit Realkredit A/S | Denmark | Yes | Yes |
| MAES062Z2104RZ2U7M96 | Danske Bank A/S | Denmark | Yes | Yes |
| GP5DT10VX1QRQUKVBK64 | 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 |
| 7437006WYWM821IJ3MN73 | Ålandsbanken Plc | Finland | Yes | No |
| 743700GC62JLHFBUND16 | Aktia Bank | Finland | Yes | No |
| | Groupe BPCE | France | Yes | Yes |
| | Groupe Credit Agricole | France | Yes | Yes |
| O2RNE8IBXP4R0TD8PU41 | Société Générale SA | France | Yes | Yes |
| ROMUW5FPU8MPRO8K5P83 | 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 |
| ZSLF02UC3X1JFV1UX676 | GOLDMAN SACHS PARIS INC ET CIE | France | Yes | No |
| 391200EEGLNXBBCVKC73 | Erwerbgesellschaft der S-Finanzgruppe mbH & Co. KG | Germany | Yes | No |
| 529900HNOAA1KXQJUQ27 | Deutsche Zentral-Genossenschaftsbank AG | Germany | Yes | Yes |
| 7LTWFZYICNSX8D621K86 | Deutsche Bank AG | Germany | Yes | Yes |
| 851WYGNLUQLFZBSYGB56 | Commerzbank AG | Germany | Yes | Yes |
| B81CK4ESI35472RHJ606 | Landesbank Baden-Württemberg | Germany | Yes | Yes |
| DIZES5CF05K3I5R58746 | 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 |
| DZZ47B9A52ZJ6L6VV95 | 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 |
| 52990050SU0S4QQ4Z793 | Landesbank Saar | Germany | Yes | No |
| 5299008I0T044SUINZ71 | Oldenburgische Landesbank AG | Germany | Yes | No |
| 529900CLVK38HUKPKF71 | Süd-West-Kreditbank Finanzierung GmbH | Germany | Yes | No |
| 529900EM0ZU25V87GD50 | ALTE LEIPZIGER Bauspar AG | Germany | Yes | No |
| 5299002GPCR602QYJC04 | KfW Beteiligungsholding | Germany | Yes | No |
| 529900S1KHKOEQL5CK20 | Wüstenrot Bausparkasse AG | Germany | Yes | No |
| 529900TP68LKVHLKNE55 | TOYOTA Kreditbank GmbH | Germany | Yes | No |
| D2OIGPB6E66YOB9GT20 | BMW Bank GmbH | Germany | Yes | No |
| MRFNHBHO7AUDKS46SC62 | Degussa Bank | Germany | Yes | No |
| 39120001JPAYYPRNN92 | Deutsche Bausparkasse Badenia AG | Germany | Yes | No |
| 5299009N55YRQC69CN08 | Alpha Bank AE | Greece | No | Yes |
| 5UMCZOEYKCVFAW8ZLO05 | National Bank of Greece SA | Greece | Yes | Yes |
| JEUVK5RWVJEN8WOC9M24 | Eurobank | Greece | Yes | Yes |
| 2594004MC7VOKSK7Z633 | Group of Magyar Takarékszövetkezeti Bank Zrt. | Hungary | Yes | No |
| 635400AKJBGNS5WNQL34 | AIB Group plc | Ireland | Yes | No |
| 635400DTHNVYVGZODKQ93 | Permanent TSB Group Holdings Plc | Ireland | Yes | No |
| 635400C8EK6DRI12LJ39 | Bank of Ireland Group plc | Ireland | Yes | No |
| 2W8N8UU78PMDQKZENC08 | Intesa Sanpaolo Spa | Italy | Yes | Yes |

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|----------------------|--|------------|----------------------|----------------------|
| 815600E4E6DCD2D25E30 | Banco BPM | Italy | Yes | Yes |
| 549300TRUWO2CD2G5692 | UniCredit SpA | Italy | Yes | Yes |
| N7470I7JINV7RUUH6190 | BPER Banca SpA | Italy | Yes | No |
| 815600AD83B2B6317788 | Credito Emiliano Holding SpA | Italy | Yes | No |
| 81560097964CBDAED282 | 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 |
| 724500VLXQUMMD5BJB61 | 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 |
| 724500ZM85SCL0RS8L71 | Van Lanschot Kempen N.V. | Netherlands | Yes | No |
| 549300GKFG0RYRRQ1414 | DNB BANK ASA | Norway | Yes | No |
| 549300Q3OIWRHQUM052 | SR-bank | Norway | Yes | No |
| 213800M7T3CVYZ3ZRT12 | Sparebanken Vest SPA | Norway | Yes | No |
| 549300SXM92LQ05OJQ76 | Sparebank 1 Nord-Norge SPA | Norway | Yes | No |
| 549300VRM6G42M8OWN49 | SpareBank 1 Østlandet SPA | Norway | Yes | No |
| 5967007LIEEXX5PU005 | Sparebanken Møre SPA | Norway | Yes | No |
| 7V6Z97I07R1SEAO84Q32 | Sparebank 1 SMN SPA | Norway | Yes | No |
| JU1U6S0DG9YLT7N8ZV32 | Banco Comercial Português SA | Portugal | Yes | Yes |
| 5493009W2E2YDCXY6S81 | Novo Banco | Portugal | Yes | No |
| 5493006QMFDDMYWIAM13 | Banco Santander SA | Spain | Yes | Yes |
| 549300GTOXFFHGOIS94 | BFA Tenedora De Acciones, S.A. | Spain | Yes | Yes |
| 7CUN533WID6K7DGF187 | CaixaBank, S.A | Spain | Yes | Yes |
| K8MS7FD7N5Z2WQ51AZ71 | 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 |
| F3J533DEI6XQ4ZBPTN86 | Skandinaviska Enskilda Banken - group | Sweden | Yes | Yes |
| M312WZV08Y7LYUC71685 | Swedbank - group | Sweden | Yes | Yes |
| 1FOLRR5RWTWWI397R131 | AB Svensk Exportkredit - group | Sweden | Yes | No |
| HOYX5LBGKDVOWCXBZ594 | SBAB Bank AB - group | Sweden | Yes | No |
| NHBDILHZTCNBV5UYZ31 | Svenska Handelsbanken - group | Sweden | Yes | No |
| 5493004WUGGU2BQI7F14 | Landshypotek Bank AB (publ) | Sweden | Yes | No |
| 549300C6TUMDXNOVXS82 | Länförsäkringar 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 |
| 2138004G59FHEAZ6IO10 | Coventry Building Society | United Kingdom | Yes | No |
| E58DKGMJYYJLN8C3868 | 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 |
| F01VVKN4DRF2NWKQ283 | 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 |
| U7M81AY481YLIOR75625 | Mitsubishi UFJ Securities International PLC | United Kingdom | No | Yes |
| LSMWH68Y2RHEDP8W5261 | Morgan Stanley International Ltd | United Kingdom | Yes | Yes |
| 549300XFX12G42QIKN82 | 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 Bank | 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 |
| 66AGRETLUXS4Y05MUH35 | Skipton Building Society | United Kingdom | Yes | No |