

LEI Code	Bank Name	Country	Submits Credit Risk?	Submits Market Risk?
529900S9Y02JHTIDG38	BAWAG Group AG	Austria	Yes	No
PQOH26KWDF7CG10L6792	Erste Group Bank AG	Austria	Yes	Yes
9ZHRYM6F437S0J60UG95	Raiffeisen Bank International AG	Austria	Yes	Yes
529900IQMS1E10HN8V33	Volkskredit Verwaltungsgenossenschaft reg.Gen.m.b.H.	Austria	Yes	No
LSGM84136ACA92XCN876	AXA Bank Europe SA	Belgium	Yes	No
A5GWLFFH3KM7YV2SFQL84	Belfius Banque SA	Belgium	Yes	Yes
549300DYP0FMXOR7XM56	Crelan	Belgium	Yes	No
D3K6HXMBB6S90XH394	Dexia NV	Belgium	Yes	Yes
549300CBNW05DILT6870	Euroclear SA	Belgium	Yes	No
5493008Q0CP58OLEN998	Investar	Belgium	Yes	No
213800X3Q9LSAKRUWY91	KBC Group NV	Belgium	Yes	Yes
MAES062Z2104RZ2U7M96	Danske Bank A/S	Denmark	Yes	Yes
529900PR2ELW8Q1B775	DLR Kredit A/S	Denmark	Yes	No
3M5E1GQGL17HI6CPN30	Jyske Bank A/S	Denmark	Yes	No
213800UYAHIRLZ4NSN67	Lån og Spar Bank A/S	Denmark	Yes	No
LIU16F6VZSD6UKHD557	Nykredit Realkredit A/S	Denmark	Yes	Yes
GP5DT10VX1QRQKVBK64	Sydbank A/S	Denmark	Yes	No
743700GC62JLHFBUND16	Aktia Bank Abp	Finland	Yes	No
7437006WYWM821J3MN73	Ålandsbanken Abp	Finland	Yes	No
529900ODI3047E2LIV03	Nordea Bank Abp	Finland	Yes	Yes
7437003B5WFOIEFY714	OP Osuuskunta	Finland	Yes	No
ROMUW5FPU8MPRO8K5P83	BNP Paribas SA	France	Yes	Yes
969500GV502S1Y9S632	CARREFOUR BANQUE	France	Yes	No
9695000CG7B84NLR5984	Crédit Mutuel Group	France	Yes	No
ZSLF02UC3X1JFV1UX676	GOLDMAN SACHS PARIS INC ET CIE	France	Yes	No
	Groupe BPCE	France	Yes	Yes
	Groupe Credit Agricole	France	Yes	Yes
F0HUI1NY1AZMJMD8LP67	HSBC France (*)	France	Yes	Yes
969500E07BR6468F5910	Oney Bank	France	Yes	No
96950001W1712W7PQG45	RCI banque (Renault Crédit Industriel)	France	Yes	No
549300HFEHJOXGE4ZE63	SFIL (Société de Financement Local)	France	Yes	No
O2RNE8IBXP4R0TD8PU41	Société Générale SA	France	Yes	Yes
EZKODONU5TYHW4PP1R34	Aareal Bank AG	Germany	Yes	No
529900EM0ZU2V587GD50	ALTE LEIPZIGER Bauspar AG	Germany	Yes	No
VDYMYTQGGZ6DU0912C88	Bayerische Landesbank	Germany	Yes	No
D2OIGPB6E66YOB9JGT20	BMW Bank GmbH	Germany	Yes	No
851WYGNLUQLFZBSYGB56	Commerzbank AG	Germany	Yes	Yes
MRFNHBHO7AUDKS46SC62	Degussa Bank	Germany	Yes	No
0W2PZJM8XOY22M4GG883	DekaBank Deutsche Girozentrale	Germany	Yes	Yes
5299007S3UH5RKUYDA52	Deutsche Apotheker- und Ärztebank eG	Germany	Yes	No
7LTFWFZYICNSX8D621K86	Deutsche Bank AG	Germany	Yes	Yes
39120001JPAYYPRN92	Deutsche Bausparkasse Badenia AG	Germany	Yes	No
DZZ47B9A52ZJ6LT6VV95	Deutsche Pfandbriefbank AG	Germany	Yes	No
529900HNOAA1KXQJUQ27	Deutsche Zentral-Genossenschaftsbank AG	Germany	Yes	Yes
391200EEGLNXBBVC73	Erwerbgesellschaft der S-Finanzgruppe mbH & Co. KG	Germany	Yes	No
TUKDD90GPC79G1KOE162	HSB Nordbank AG (Hamburg Commercial Bank from Feb 2019)	Germany	Yes	No
5299002GPCR602QYJC04	KfW Beteiligungsholding	Germany	Yes	No
B81CK4ESI35472RHJ606	Landesbank Baden-Württemberg	Germany	Yes	Yes
DIZ55CF05K3I5R58746	Landesbank Hessen-Thüringen Girozentrale	Germany	Yes	Yes
52990050SU054QQ4Z793	Landesbank Saar	Germany	Yes	No
391200UEWVWKBK12KP84	LBS Bayerische Landesbausparkasse	Germany	Yes	No
529900GM944JT8YIRL63	Münchener Hypothekbank eG	Germany	Yes	No
DSNHQ2B9X5N6OUJ1236	NORD/LB Norddeutsche Landesbank Girozentrale	Germany	Yes	Yes
5299008I0T044SUINZ71	Oldenburgische Landesbank AG	Germany	Yes	No
529900CLVK38HUKPKF71	Süd-West-Kreditbank Finanzierung GmbH	Germany	Yes	No
529900TP68LKVHLKNE55	TOYOTA Kreditbank GmbH	Germany	Yes	No
529900S1KHKOEQL5CK20	Wüstenrot Bausparkasse AG	Germany	Yes	No
5299009N55YRQC69CN08	Alpha Bank AE	Greece	No	Yes
JEUVK5RWVJEN8W0C9M24	Eurobank	Greece	Yes	Yes
5UMCZOEYKCVFAW8ZLO05	National Bank of Greece SA	Greece	Yes	Yes
635400AKJBGNS5WNQL34	AIB Group plc	Ireland	Yes	No
EQYXK86SF381Q21S3020	Bank of America Merrill Lynch International DAC (*)	Ireland	No	Yes
635400C8EK6DRI12LJ39	Bank of Ireland Group plc	Ireland	Yes	No
2G5BKIC2CB69PRJH1W31	Barclays Bank Ireland plc (*)	Ireland	Yes	Yes
635400DTHVYGZODKQ93	Permanent TSB Group Holdings Plc	Ireland	Yes	No
635400KQIMAJ4XLAD78	Ulster Bank Ireland Designated Activity Company (*)	Ireland	Yes	No
J4CP7MHCXR8DAQMKIL78	Banca Monte dei Paschi di Siena SpA	Italy	Yes	No
815600E4E6DCD2D25E30	Banco BPM	Italy	Yes	Yes
N7470I7JINV7RUUH6190	BPER Banca SpA	Italy	Yes	No
815600AD83B2B6317788	Credito Emiliano Holding SpA	Italy	Yes	No
549300BDV4C410CYAQ76	Credito Valtellinese	Italy	Yes	No
2W8N8UU78PMDQKZENC08	Intesa Sanpaolo SpA	Italy	Yes	Yes
PSNL19R2RX5U3QWHI44	Mediobanca – Banca di Credito Finanziario S.p.A.	Italy	Yes	No
549300TRUW02CD2G5692	UniCredit SpA	Italy	Yes	Yes
81560097964CBDAED282	Unione di Banche Italiane SCpA	Italy	Yes	No
R7CQUF1DQM73HUTV1078	Banque et Caisse d'Epargne de l'Etat, Luxembourg	Luxembourg	Yes	No
9CZ7TVMR36CYD5ZBS50	Banque Internationale à Luxembourg	Luxembourg	Yes	No
724500DWE10NNL1AXZ52	ABN AMRO Group N.V.	Netherlands	Yes	Yes
DG3RU1DBUFHT4ZF9WN62	Coöperatieve Rabobank U.A.	Netherlands	Yes	Yes
549300NYK9MWM7GGW15	ING Groep N.V.	Netherlands	Yes	Yes
72450088V7QLGDPY6W41	LP Group B.V.	Netherlands	Yes	No

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7245006WQ4T1GV2W4C98	NIBC Holding N.V.	Netherlands	Yes	Yes
7245002M85SCLORS8L71	Van Lanschot Kempen N.V.	Netherlands	Yes	No
724500VLXQUMMD5BJB61	Volksbank B.V.	Netherlands	Yes	No
549300GKFG0RYRRQ1414	DNB BANK ASA	Norway	Yes	No
549300SXM92LQ05OJQ76	Sparebank 1 Nord-Norge SPA	Norway	Yes	No
7V62971O7R1SEA084Q32	Sparebank 1 SMN SPA	Norway	Yes	No
549300Q3O1WRHQUM052	SPAREBANK 1 SR-BANK ASA	Norway	Yes	No
549300VRM6G42M8OWN49	Sparebanken Hedmark SPA (SpareBank 1 Østlandet SPA)	Norway	Yes	No
5967007LIEEXZ5PU005	Sparebanken Møre SPA	Norway	Yes	No
213800M7T3CYVZ3ZRT12	Sparebanken Vest SPA	Norway	Yes	No
JU1U6S0DG9YL7N8ZV32	Banco Comercial Português SA	Portugal	Yes	Yes
222100K6QL2V4MLHWQ08	LSF Nani Investments S.à.r.l	Portugal	Yes	No
K8MS7FD7N522WQ51A271	Banco Bilbao Vizcaya Argentaria, SA	Spain	Yes	Yes
515RG2MOWQLZCKXRM20	Banco de Sabadell, SA	Spain	Yes	No
5493006QMFDDMYWIAM13	Banco Santander SA	Spain	Yes	Yes
VWMYAEQSTOPNV0SUGU82	Bankinter SA	Spain	Yes	No
549300GTOXFFHGOIS94	BFA Tenedora De Acciones, S.A.	Spain	Yes	Yes
7CUNS533WID6K7DGF87	CaixaBank, S.A	Spain	Yes	Yes
5493004WUGGU2BQI7F14	Landshypotek Bank AB (publ)	Sweden	Yes	No
549300C6TUMDXNOVXS82	Länsförsäkringar Bank AB (publ)	Sweden	Yes	No
H0YX5LBGKDVOWCXBZ594	SBAB Bank AB - group	Sweden	Yes	No
549300MM2G2LFEPR2M50	Skandiabanken Aktiebolag (publ)	Sweden	Yes	No
F3S33DEI6XQ4ZBPTN86	Skandinaviska Enskilda Banken - group	Sweden	Yes	Yes
NHBDILHZTYCNBV5UYZ31	Svenska Handelsbanken - group	Sweden	Yes	No
M312WZV08Y7LYUC71685	Swedbank - group	Sweden	Yes	Yes
549300ZEF3QWM810M319	Volvofinans Bank AB (publ)	Sweden	Yes	No
G5GSEF7VP5I7OUK5573	Barclays Plc (**)	United Kingdom	Yes	Yes
5493004FUULDQTMX0W20	Citigroup Global Markets Europe Limited (**)	United Kingdom	No	Yes
213800ZK9VGCYR6O495	Clydesdale Bank Plc (CYBG) (**)	United Kingdom	Yes	No
2138004G59FXEAZ6IO10	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
MLU0Z03ML4LN2LL2L39	HSBC Holdings Plc (**)	United Kingdom	Yes	Yes
F01VVKN4DRF2NWKQ283	ICBC Standard Bank Plc (was Standard Bank Plc) (**)	United Kingdom	No	Yes
549300Z1UDXFNOBBUI23	J P Morgan Capital Holdings Limited (**)	United Kingdom	No	Yes
O8VR8MK4M5SM9ZVEFS35	LEEDS BUILDING SOCIETY (**)	United Kingdom	Yes	No
549300PPXHEU2JF0AM85	Lloyds Banking Group Plc (**)	United Kingdom	Yes	Yes
54930041J5XW2WFE95	Merrill Lynch UK Holdings Ltd (**)	United Kingdom	No	Yes
U7M81AY481YLJQ75625	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
66AGRETLUXS4YO5MUH35	Skipton Building Society (**)	United Kingdom	Yes	No
U4LOSZY7YG4W355F2G91	Standard Chartered Plc (**)	United Kingdom	Yes	Yes
NT7C58H5HPZYKZDPO064	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

Note: (\*\*) Representing the highest level of consolidation in EU/EEA as of 31 December 2018 in UK  
 (\*) Additional institutions representing the highest level of consolidation in EU/EEA as of 30 March 2019 in case UK leave the EU/EEA (to be confirmed in the course of 2019 and depending on the final UK-EU withdrawal agreement).