

Ordini iceberg

Quantità Visualizzata minima prevista per ciascuno strumento:

Isin	Emittente	Descrizione	Qtà vis. Minima
IT0004961881	UNICREDIT	UCACE0,1SLC7A060614	16.000
IT0004970494	UNICREDIT	UCACE0,1SLP8A060614	47.000
IT0004961873	UNICREDIT	UCACE0,1SLP6A060614	500.000
IT0004970486	UNICREDIT	UCACE0,1SLC8A060614	27.000
IT0004961899	UNICREDIT	UCACE0,1SLC9A060614	57.000
	BNP PARIBAS		
NL0010398137	ARBITRAGE ISSUANCE	BPAAIRKLMCCPCHAB3,978E170715	23
IT0004707979	BANCA ALETTI	ALALME11CP3314,383P100%QCE290414	31
FR0011370485	SOCIETE GENERALE	SGALU0,10538SLC1,1862A191214	12.500
FR0011341379	SOCIETE GENERALE	SGALU0,10538SLC0,9964A191214	11.500
FR0011644400	SOCIETE GENERALE	SGALU0,1SLC3,2A191214	38.800
FR0011644434	SOCIETE GENERALE	SGALU0,1SLC3,8A181215	31.800
FR0011341353	SOCIETE GENERALE	SGALU0,10538SLC0,9489A191214	11.200
FR0011370477	SOCIETE GENERALE	SGALU0,10538SLC1,0913A191214	11.900
FR0011644426	SOCIETE GENERALE	SGALU0,1SLC3,6A181215	29.600
FR0011546126	SOCIETE GENERALE	SGALU0,10538SLC1,6132A191214	15.400
FR0011644418	SOCIETE GENERALE	SGALU0,1SLC3,4A191214	43.900
IT0004970536	UNICREDIT	UCALV0,1SLP120A070314	24.000
IT0004911514	UNICREDIT	UCALV0,1SLC120A060614	2.000
	BNP PARIBAS		
NL0010398277	ARBITRAGE ISSUANCE	BPAALVCCPBON113%CB85,6875E160115	22
IT0004970528	UNICREDIT	UCALV0,1SLP110A070314	76.000
IT0004970544	UNICREDIT	UCALV0,1SLC130A060614	3.000
IT0004911506	UNICREDIT	UCALV0,1SLC110A060614	1.000
	BNP PARIBAS		
NL0010395232	ARBITRAGE ISSUANCE	BPAALVCCPXP105,95P200%ACE290316	24
IT0004911522	UNICREDIT	UCALV0,1SLP90A060614	59.000
IT0004970502	UNICREDIT	UCALV0,1SLC120A070314	2.000
IT0004970551	UNICREDIT	UCALV0,1SLP110A060614	11.000
IT0004970510	UNICREDIT	UCALV0,1SLC130A070314	4.000
	BNP PARIBAS		
NL0010060224	ARBITRAGE ISSUANCE	BPAADEEGVCCPXP AE280217	25
	BNP PARIBAS		
NL0010043766	ARBITRAGE ISSUANCE	BPAADEEGVCCPXP AE310117	25
	BNP PARIBAS		
NL0009388784	ARBITRAGE ISSUANCE	BPAAINNVCCPXP AE310315	25
DE000CZ37PS0	COMMERZBANK	CBKAVEMENCCPXP AB60%E101116	3
	BNP PARIBAS		
NL0009932920	ARBITRAGE ISSUANCE	BPAALMLVCCPXP AB60%E271014	25
	BNP PARIBAS		
NL0009816271	ARBITRAGE ISSUANCE	BPAALMLVCCPXP AB60%E290714	26
IT0004961923	UNICREDIT	UCUSAMZN0,01SLC400A200614	8.000

IT0004961907	UNICREDIT	UCUSAMZN0,01SLP250A200614	109.000
IT0004961915	UNICREDIT	UCUSAMZN0,01SLC300A200614	3.000
IT0004970593	UNICREDIT	UCSTS0,1SLC11A060614	106.000
IT0004911621	UNICREDIT	UCSTS0,1125SLP6,2222A060614	98.000
IT0004970627	UNICREDIT	UCSTS0,1SLP8A050914	22.000
IT0004970601	UNICREDIT	UCSTS0,1SLP8A06062014	29.000
DE000HV8AZ07	UNICREDIT BANK	UCHSTSCCPBON7,2444CB5,0711E051214	22
IT0004926017	UNICREDIT	UCSTS0,1125SLC6,2222A070314	10.000
IT0004945025	UNICREDIT	UCSTS0,1SLP6A060614	143.000
IT0004911605	UNICREDIT	UCSTS0,1125SLC7,1111A060614	13.000
IT0004945074	UNICREDIT	UCSTS0,1SLC8A051214	15.000
IT0004911571	UNICREDIT	UCSTS0,1125SLC8A070314	26.000
IT0004970619	UNICREDIT	UCSTS0,1SLC10A050914	34.000
IT0004926033	UNICREDIT	UCSTS0,1125SLC8,8889A070314	48.000
IT0004970569	UNICREDIT	UCSTS0,1SLC10A07032014	152.000
IT0004911613	UNICREDIT	UCSTS0,1125SLC8,8889A060614	27.000
IT0004945009	UNICREDIT	UCSTS0,1SLP6A07032014	500.000
IT0004911589	UNICREDIT	UCSTS0,1125SLP5,3333A070314	500.000
IT0004911597	UNICREDIT	UCSTS0,1125SLP7,1111A070314	122.000
IT0004970577	UNICREDIT	UCSTS0,1SLP8A07032014	52.000
IT0004945082	UNICREDIT	UCSTS0,1SLP7A051214	29.000
IT0004945033	UNICREDIT	UCSTS0,1SLC8A050914	17.000
IT0004945058	UNICREDIT	UCSTS0,1SLP6A050914	78.000
IT0004970635	UNICREDIT	UCSTS0,1SLC12A051214	45.000
IT0004945017	UNICREDIT	UCSTS0,1SLC8A06062014	21.000
IT0004911563	UNICREDIT	UCSTS0,1125SLC7,1111A070314	16.000
IT0004929169	UNICREDIT	UCSTS0,1125SLC6,2222A060614	10.000
IT0004929177	UNICREDIT	UCSTS0,1125SLP4,4444A060614	500.000
IT0004929185	UNICREDIT	UCSTS0,1125SLP7,1111A060614	48.000
IT0004970585	UNICREDIT	UCSTS0,1SLC10A06062014	57.000
IT0004945140	UNICREDIT	UCUSAAQ0,001SLC600A191214	68.000
IT0004901598	UNICREDIT	UCUSAAQ0,01SLP375A210314	500.000
IT0004919103	BANCA ALETTI	ALUSAAQCCPXP449,735AQE190517	24
FR0011341403	SOCIETE GENERALE	SGUSAAQ0,01SLC850A191214	26.600
IT0004911670	UNICREDIT	UCUSAAQ0,01SLP450A200614	23.000
IT0004901564	UNICREDIT	UCUSAAQ0,01SLC450A210314	4.000
IT0004970726	UNICREDIT	UCUSAAQ0,001SLP600A191214	30.000
FR0011645118	SOCIETE GENERALE	SGUSAAQ0,01SLC650A181215	5.000
GB00B8WQFL77	THE ROYAL BANK OF SCOTLAND PLC	RBUSAAQSLMS635AB603,25E160117	513
GB00B8WQFM84	THE ROYAL BANK OF SCOTLAND PLC	RBUSAAQSLMS680AB646E160117	308
IT0004961931	UNICREDIT	UCUSAAQ0,001SLP450A190914	132.000
FR0011453265	SOCIETE GENERALE	SGUSAAQ0,01SLC600A191214	7.500
FR0011372374	SOCIETE GENERALE	SGUSAAQ0,01SLC800A191214	20.900
IT0004945132	UNICREDIT	UCUSAAQ0,001SLC500A191214	37.000
IT0004945116	UNICREDIT	UCUSAAQ0,001SLC525A190914	49.000
IT0004970692	UNICREDIT	UCUSAAQ0,001SLC625A190914	104.000

FR0011341726	SOCIETE GENERALE	SGUSAAQ0,01SLC1100A191214	128.200
IT0004970650	UNICREDIT	UCUSAAQ0,001SLP550A210314	94.000
IT0004970643	UNICREDIT	UCUSAAQ0,001SLC625A210314	455.000
IT0004925563	UNICREDIT	UCUSAAQ0,001SLC600A200614	116.000
FR0011645100	SOCIETE GENERALE	SGUSAAQ0,01SLC550A191214	5.200
IT0004970676	UNICREDIT	UCUSAAQ0,001SLP525A200614	82.000
IT0004970684	UNICREDIT	UCUSAAQ0,001SLC575A190914	70.000
FR0011341593	SOCIETE GENERALE	SGUSAAQ0,01SLC900A191214	37.300
	BNP PARIBAS		
NL0010067658	ARBITRAGE ISSUANCE	BPAUSAAQCCPXQB95%E210314	30
IT0004911647	UNICREDIT	UCUSAAQ0,01SLC450A200614	3.000
IT0004911654	UNICREDIT	UCUSAAQ0,01SLC525A200614	6.000
	THE ROYAL BANK OF		
GB00B9D3V161	SCOTLAND PLC	RBUSAAQCCXPB362,184E190314	22
FR0011645126	SOCIETE GENERALE	SGUSAAQ0,01SLC700A181215	5.700
	THE ROYAL BANK OF		
GB00B8QQZ799	SCOTLAND PLC	RBUSAAQSLMS750AB712,5E161115	190
IT0004945108	UNICREDIT	UCUSAAQ0,001SLC450A190914	30.000
IT0004901572	UNICREDIT	UCUSAAQ0,01SLC525A210314	8.000
IT0004970718	UNICREDIT	UCUSAAQ0,001SLC700A191214	128.000
IT0004925530	UNICREDIT	UCUSAAQ0,001SLC575A210314	147.000
FR0011453257	SOCIETE GENERALE	SGUSAAQ0,01SLC500A191214	3.900
IT0004945124	UNICREDIT	UCUSAAQ0,001SLP375A190914	357.000
IT0004970668	UNICREDIT	UCUSAAQ0,001SLC650A200614	227.000
IT0004911662	UNICREDIT	UCUSAAQ0,01SLP375A200614	135.000
FR0011372135	SOCIETE GENERALE	SGUSAAQ0,01SLC750A191214	24.600
IT0004970700	UNICREDIT	UCUSAAQ0,001SLP550A190914	49.000
	THE ROYAL BANK OF		
GB00B98TLP36	SCOTLAND PLC	RBUSAAQSLML330AB363E060317	156
	THE ROYAL BANK OF		
GB00B7PMP488	SCOTLAND PLC	RBUSAAQSLMS800AB760E050115	159
IT0004901580	UNICREDIT	UCUSAAQ0,01SLP450A210314	81.000
IT0004945157	UNICREDIT	UCUSAAQ0,001SLP450A191214	100.000
FR0011341650	SOCIETE GENERALE	SGUSAAQ0,01SLC1000A191214	72.500
IT0004901549	UNICREDIT	UCUSAAQ0,01SLC375A210314	2.000
DE000CZ37PV4	COMMERZBANK	CBKAPAFBYCCPXAQB50%E071116	2
	BNP PARIBAS		
NL0009805381	ARBITRAGE ISSUANCE	BPAADCAIPCCXPAAE310517	4
	BNP PARIBAS		
NL0010397592	ARBITRAGE ISSUANCE	BPAARMCCPBON114%CB6,8558E200614	22
FR0011341429	SOCIETE GENERALE	SGARM0,1SLC15A191214	24.300
FR0011644715	SOCIETE GENERALE	SGARM0,1SLC15A181215	12.600
FR0011341411	SOCIETE GENERALE	SGARM0,1SLC14A191214	18.800
FR0011370501	SOCIETE GENERALE	SGARM0,1SLC16A191214	31.600
FR0011546159	SOCIETE GENERALE	SGARM0,1SLC12A191214	10.800
FR0011644442	SOCIETE GENERALE	SGARM0,1SLC13A191214	13.900
FR0011644723	SOCIETE GENERALE	SGARM0,1SLC17A181215	17.700
FR0011452358	SOCIETE GENERALE	SGARGENTO,1SLP27E291214	4.300
FR0011452333	SOCIETE GENERALE	SGARGENTO,1SLC35E291214	113.600

DE000HV78AK1	UNICREDIT BANK	UCHARGENTCNPOPENP	135
FR0011642974	SOCIETE GENERALE	SGARGENTO,1SLC25E291214	28.200
FR0011452325	SOCIETE GENERALE	SGARGENTO,1SLC30E291214	72.500
FR0011545243	SOCIETE GENERALE	SGARGENTO,1SLP16E291214	34.200
FR0011642990	SOCIETE GENERALE	SGARGENTO,1SLP19E291214	15.800
FR0011643022	SOCIETE GENERALE	SGARGENTO,1SLC27E291215	16.000
FR0011643048	SOCIETE GENERALE	SGARGENTO,1SLP19E291215	10.300
	THE ROYAL BANK OF		
NL0009480672	SCOTLAND PLC	RBSARGENTCNPBENE090620	166
FR0011545292	SOCIETE GENERALE	SGARGENTO,1SLP18E151215	14.400
FR0011545276	SOCIETE GENERALE	SGARGENTO,1SLC24E151215	12.500
FR0011545284	SOCIETE GENERALE	SGARGENTO,1SLP16E151215	18.000
	THE ROYAL BANK OF		
GB00B78T8M50	SCOTLAND PLC	RBARGENTCNPBENQE030214	122
FR0011545227	SOCIETE GENERALE	SGARGENTO,1SLC24E291214	26.300
FR0011545268	SOCIETE GENERALE	SGARGENTO,1SLC22E151215	9.500
FR0011545219	SOCIETE GENERALE	SGARGENTO,1SLC22E291214	17.100
FR0011452341	SOCIETE GENERALE	SGARGENTO,1SLP25E291214	5.600
FR0011642966	SOCIETE GENERALE	SGARGENTO,1SLC21E291214	13.600
FR0011643006	SOCIETE GENERALE	SGARGENTO,1SLP20E291214	12.700
FR0011545250	SOCIETE GENERALE	SGARGENTO,1SLP18E291214	20.900
DE000CZ36VF7	COMMERZBANK	CBKASTSN5CCXPAB60%E270318	2
	BNP PARIBAS		
NL0010510954	ARBITRAGE ISSUANCE	BPAATLCCXP13,25AE020616	24
	THE ROYAL BANK OF		
GB00B9D48B80	SCOTLAND PLC	RBATLSLML10,6AB11,66E030619	338
FR0011395714	SOCIETE GENERALE	SGATL0,1SLP10A181215	36.800
IT0004979545	BANCA IMI	BI ATLO,1SLC16E020614	16.230
	THE ROYAL BANK OF		
GB00B85WZM33	SCOTLAND PLC	RBATLSLML8,5AB9,1E020215	258
IT0004958804	BANCA IMI	BI ATLO,1SLC15E030314	10.350
FR0011301506	SOCIETE GENERALE	SGATL0,1SLC18A191214	17.600
FR0011395664	SOCIETE GENERALE	SGATL0,1SLC20A200614	72.500
FR0011456318	SOCIETE GENERALE	SGATL0,1SLP10A200614	555.600
IT0004979560	BANCA IMI	BI ATLO,1SLC18E020614	50.000
	THE ROYAL BANK OF		
NL0009870807	SCOTLAND PLC	RBATLSLML8AB7,67E310321	216
FR0011395698	SOCIETE GENERALE	SGATL0,1SLP10A191214	119.000
IT0004958812	BANCA IMI	BI ATLO,1SLC16E030314	16.840
FR0011300946	SOCIETE GENERALE	SGATL0,1SLC14A191214	6.500
	THE ROYAL BANK OF		
GB00B6HYGW09	SCOTLAND PLC	RBATLSLML8,8AB8,44E120421	231
	THE ROYAL BANK OF		
GB00B6HYGX16	SCOTLAND PLC	RBATLSLML8,5AB8,13E120421	225
	THE ROYAL BANK OF		
GB00B6HYGY23	SCOTLAND PLC	RBATLSLML7,8AB7,41E120421	211
FR0011301514	SOCIETE GENERALE	SGATL0,1SLC14A181215	5.900
FR0011301530	SOCIETE GENERALE	SGATL0,1SLC18A181215	11.900
	BNP PARIBAS		
NL0010436549	ARBITRAGE ISSUANCE	BPAATLCCXP13,44AE240517	24

GB00B8QR6024	THE ROYAL BANK OF SCOTLAND PLC	RBATLSLML10AB10,7E161115	305
IT0004979537	BANCA IMI	BI ATLO,1SLC17E030314	33.560
IT0004979552	BANCA IMI	BI ATLO,1SLC17E020614	26.880
FR0011395649	SOCIETE GENERALE	SGATLO,1SLC16A200614	12.500
DE000CZ37PU6	COMMERZBANK	CBKATOMOMCPPE121216	2
DE000HV7LL01	UNICREDIT BANK	UCHATXCNPOPENP	93
IT0004912074	UNICREDIT	UCAGLWDF0,1SLC14A060614	7.000
IT0004945595	UNICREDIT	UCAGLWDF0,1SLC12A051214	4.000
IT0004912090	UNICREDIT	UCAGLWDF0,1SLP10A060614	500.000
IT0004912082	UNICREDIT	UCAGLWDF0,1SLP8A060614	500.000
IT0004945611	UNICREDIT	UCAGLWDF0,1SLP10A051214	132.000
IT0004912066	UNICREDIT	UCAGLWDF0,1SLC12A060614	4.000
IT0004945512	UNICREDIT	UCAGLWDF0,1SLP10A070314	500.000
IT0004945603	UNICREDIT	UCAGLWDF0,1SLC14A051214	5.000
	BNP PARIBAS		
NL0010395331	ARBITRAGE ISSUANCE	BPAAXACCPXP13,65AE300316	24
IT0004945678	UNICREDIT	UCAZM0,1SLC15A050914	4.000
IT0004970783	UNICREDIT	UCAZM0,1SLP18A060614	48.000
IT0004945686	UNICREDIT	UCAZM0,1SLC17A050914	5.000
IT0004932718	UNICREDIT	UCAZM0,1SLC18A060614	6.000
IT0004912199	UNICREDIT	UCAZM0,103SLP11,6543A070314	500.000
IT0004945702	UNICREDIT	UCAZM0,1SLP13A050914	217.000
IT0004962038	UNICREDIT	UCAZM0,1SLC20A070314	11.000
IT0004912215	UNICREDIT	UCAZM0,103SLC10,6831A060614	2.000
IT0004932726	UNICREDIT	UCAZM0,1SLP16A060614	139.000
IT0004970742	UNICREDIT	UCAZM0,1SLC21A070314	16.000
IT0004929011	UNICREDIT	UCAZM0,1SLC17A070314	5.000
IT0004925118	UNICREDIT	UCAZM0,1SLC13,5A060614	3.000
IT0004945728	UNICREDIT	UCAZM0,1SLC18A051214	5.000
IT0004912181	UNICREDIT	UCAZM0,103SLP9,7119A070314	500.000
IT0004945637	UNICREDIT	UCAZM0,1SLC16A070314	4.000
IT0004912157	UNICREDIT	UCAZM0,103SLC13,5967A070314	3.000
IT0004925142	UNICREDIT	UCAZM0,1SLC16A060614	4.000
IT0004925043	UNICREDIT	UCAZM0,1SLC15A070314	4.000
IT0004945710	UNICREDIT	UCAZM0,1SLC16A051214	4.000
IT0004945645	UNICREDIT	UCAZM0,1SLC18A070314	6.000
IT0004912231	UNICREDIT	UCAZM0,103SLC14,5679A060614	3.000
IT0004970767	UNICREDIT	UCAZM0,1SLP19A070314	116.000
IT0004945736	UNICREDIT	UCAZM0,1SLC20A051214	7.000
IT0004945744	UNICREDIT	UCAZM0,1SLP14A051214	68.000
IT0004945660	UNICREDIT	UCAZM0,1SLP14A060614	500.000
IT0004962046	UNICREDIT	UCAZM0,1SLC21A050914	9.000
IT0004912249	UNICREDIT	UCAZM0,103SLP8,7407A060614	500.000
IT0004945694	UNICREDIT	UCAZM0,1SLC19A050914	6.000
IT0004970809	UNICREDIT	UCAZM0,1SLC24A051214	13.000
IT0004912140	UNICREDIT	UCAZM0,103SLC11,6543A070314	2.000
IT0004970791	UNICREDIT	UCAZM0,1SLP19A050914	20.000

IT0004912264	UNICREDIT	UCAZM0,103SLP12,6255A060614	500.000
IT0004945652	UNICREDIT	UCAZM0,1SLC20A060614	9.000
IT0004912256	UNICREDIT	UCAZM0,103SLP10,6831A060614	500.000
IT0004912223	UNICREDIT	UCAZM0,103SLC12,6255A060614	3.000
IT0004970817	UNICREDIT	UCAZM0,1SLP18A051214	19.000
IT0004925092	UNICREDIT	UCAZM0,1SLP13A070314	500.000
IT0004970759	UNICREDIT	UCAZM0,1SLP16A070314	500.000
IT0004970775	UNICREDIT	UCAZM0,1SLC22A060614	14.000
IT0004970734	UNICREDIT	UCAZM0,1SLC19A070314	8.000
IT0004911423	UNICREDIT	UCA2A0,1SLP0,4A060614	500.000
IT0004970379	UNICREDIT	UCA2A0,1SLC0,85A070314	500.000
IT0004911415	UNICREDIT	UCA2A0,1SLC0,6A060614	100.000
IT0004944788	UNICREDIT	UCA2A0,1SLC0,6A051214	98.000
IT0004970395	UNICREDIT	UCA2A0,1SLC0,95A070314	500.000
IT0004929417	UNICREDIT	UCA2A0,1SLC0,6A070314	104.000
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IT0004926694	UNICREDIT	UCA2A0,1SLP0,6A060614	500.000
IT0004970452	UNICREDIT	UCA2A0,1SLP0,85A050914	208.000
IT0004970460	UNICREDIT	UCA2A0,1SLC1A051214	385.000
IT0004926645	UNICREDIT	UCA2A0,1SLC0,7A060614	156.000
IT0004929276	UNICREDIT	UCA2A0,1SLC0,8A060614	263.000
DE000HV8AZZ2	UNICREDIT BANK	UCHA2ACCPBON0,63CB0,441E051214	20
IT0004911373	UNICREDIT	UCA2A0,1SLP0,35A070314	500.000
IT0004970411	UNICREDIT	UCA2A0,1SLC0,9A060614	385.000
IT0004970403	UNICREDIT	UCA2A0,1SLP0,85A070314	500.000
IT0004970478	UNICREDIT	UCA2A0,1SLP0,9A051214	143.000
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IT0004961840	UNICREDIT	UCA2A0,1SLP0,75A070314	500.000
IT0004911381	UNICREDIT	UCA2A0,1SLP0,4A070314	500.000
IT0004911399	UNICREDIT	UCA2A0,1SLP0,45A070314	500.000
IT0004929425	UNICREDIT	UCA2A0,1SLC0,7A070314	179.000
IT0004970437	UNICREDIT	UCA2A0,1SLP0,8A060614	417.000
IT0004926801	UNICREDIT	UCA2A0,1SLC0,8A070314	385.000
IT0004944754	UNICREDIT	UCA2A0,1SLC0,65A050914	122.000
IT0004944804	UNICREDIT	UCA2A0,1SLC0,8A051214	185.000
IT0004911340	UNICREDIT	UCA2A0,1SLC0,45A070314	66.000
IT0004944820	UNICREDIT	UCA2A0,1SLP0,6A051214	455.000
IT0004926587	UNICREDIT	UCA2A0,1SLP0,55A070314	500.000
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IT0004911407	UNICREDIT	UCA2A0,1SLC0,5A060614	72.000
IT0004944739	UNICREDIT	UCA2A0,1SLC0,75A060614	200.000
IT0004944747	UNICREDIT	UCA2A0,1SLC0,55A050914	85.000
IT0004911431	UNICREDIT	UCA2A0,1SLP0,5A060614	500.000
IT0004926728	UNICREDIT	UCA2A0,1SLP0,7A060614	500.000
IT0004944721	UNICREDIT	UCA2A0,1SLC0,65A060614	122.000
IT0004970445	UNICREDIT	UCA2A0,1SLP0,9A060614	217.000
IT0004970429	UNICREDIT	UCA2A0,1SLC1A060614	500.000
IT0004961865	UNICREDIT	UCA2A0,1SLC0,9A050914	357.000

IT0004944812	UNICREDIT	UCA2A0,1SLP0,5A051214	500.000
IT0004970387	UNICREDIT	UCA2A0,1SLC0,9A070314	500.000
IT0004911365	UNICREDIT	UCA2A0,1SLC0,55A070314	89.000
IT0004944762	UNICREDIT	UCA2A0,1SLC0,75A050914	172.000
IT0004944796	UNICREDIT	UCA2A0,1SLC0,7A051214	139.000
IT0004926629	UNICREDIT	UCA2A0,1SLP0,65A070314	500.000
IT0004944713	UNICREDIT	UCA2A0,1SLC0,65A070314	128.000
IT0004972722	UNICREDIT	UCBMPS0,1SLC0,4A060614	500.000
IT0004945843	UNICREDIT	UCBMPS0,1SLP0,2A050914	333.000
NL0009871359	THE ROYAL BANK OF SCOTLAND PLC	RBSBMPSSLMS0,53AB0,49E310321	7.740
IT0004972680	UNICREDIT	UCBMPS0,1SLC0,23A070314	500.000
IT0004972706	UNICREDIT	UCBMPS0,1SLP0,22A070314	455.000
IT0004972755	UNICREDIT	UCBMPS0,1SLC0,3A051214	500.000
IT0004972748	UNICREDIT	UCBMPS0,1SLC0,2A051214	455.000
IT0004972698	UNICREDIT	UCBMPS0,1SLP0,18A070314	1.000.000
GB00B7CYPK30	THE ROYAL BANK OF SCOTLAND PLC	RBBMPSSLMS0,49AB0,45E280214	8.432
GB00B7CYPM53	THE ROYAL BANK OF SCOTLAND PLC	RBBMPSSLMS0,52AB0,48E280214	7.692
NL0010397568	BNP PARIBAS		
IT0004979594	ARBITRAGE ISSUANCE	BPABMPSCCPBON116%CB0,1271E200614	26
IT0004912371	BANCA IMI	BI BMP0,1SLC0,35E020614	714.290
IT0004958820	UNICREDIT	UCBMPS0,1SLP0,15A070314	1.000.000
IT0004912363	BANCA IMI	BI BMP0,1SLC0,25E030314	961.540
IT0004945777	UNICREDIT	UCBMPS0,1SLC0,25A070314	500.000
FR0011396613	UNICREDIT	UCBMPS0,1SLP0,25A070314	294.000
GB00B8XHS104	SOCIETE GENERALE	SGBMPS0,1SLC0,6A191214	1.000.000
IT0004945819	THE ROYAL BANK OF SCOTLAND PLC	RBBMPSSLMS0,32AB0,29E311016	18.657
FR0011396050	UNICREDIT	UCBMPS0,1SLP0,25A060614	217.000
IT0004912421	SOCIETE GENERALE	SGBMPS0,1SLC0,6A200614	1.000.000
IT0004945876	UNICREDIT	UCBMPS0,1SLP0,15A060614	500.000
IT0004945785	UNICREDIT	UCBMPS0,1SLP0,25A051214	192.000
IT0004958846	UNICREDIT	UCBMPS0,1SLC0,27A060614	500.000
IT0004945769	BANCA IMI	BI BMP0,1SLC0,35E030314	1.000.000
DE000MQ4KP76	UNICREDIT	UCBMPS0,1SLC0,3A070314	500.000
NL0010070249	MACQUARIE		
IT0004912405	STRUCTURED PRODUCTS EU	MQBMPSCCPXP0,3E010414	54
GB00B7PN5964	BNP PARIBAS		
FR0011396266	ARBITRAGE ISSUANCE	BPABMPSCCPXPB0,1372E210314	26
IT0004945868	UNICREDIT	UCBMPS0,1SLC0,2A060614	625.000
IT0004945751	THE ROYAL BANK OF SCOTLAND PLC	RBBMPSSLMS0,35AB0,32E050115	15.674
IT0004945801	SOCIETE GENERALE	SGBMPS0,1SLP0,2A200614	500.000
	UNICREDIT	UCBMPS0,1SLC0,35A051214	625.000
	UNICREDIT	UCBMPS0,1SLC0,28A070314	500.000
	UNICREDIT	UCBMPS0,1SLC0,32A060614	500.000

IT0004945835	UNICREDIT	UCBMPS0,1SLC0,3A050914	500.000
IT0004972714	UNICREDIT	UCBMPS0,1SLC0,35A060614	500.000
IT0004979578	BANCA IMI	BI BMP0,1SLC0,25E020614	625.000
GB00B85WZ018	THE ROYAL BANK OF SCOTLAND PLC	RBBMPSSLML0,12AB0,13E020215	41.322
IT0004912389	UNICREDIT	UCBMPS0,1SLP0,2A070314	500.000
IT0004912355	UNICREDIT	UCBMPS0,1SLC0,2A070314	833.000
IT0004912439	UNICREDIT	UCBMPS0,1SLP0,2A060614	417.000
FR0011396811	SOCIETE GENERALE	SGBMPS0,1SLP0,2A191214	333.300
IT0004945827	UNICREDIT	UCBMPS0,1SLC0,2A050914	556.000
FR0011395995	SOCIETE GENERALE	SGBMPS0,1SLC0,4A200614	1.000.000
IT0004912413	UNICREDIT	UCBMPS0,1SLC0,25A060614	962.000
	BNP PARIBAS		
NL0010398855	ARBITRAGE ISSUANCE	BPABMPSCCPBON117%CB0,1452E190914	29
IT0004945850	UNICREDIT	UCBMPS0,1SLC0,25A051214	455.000
IT0004958838	BANCA IMI	BI BMP0,1SLC0,3E030314	1.000.000
IT0004972730	UNICREDIT	UCBMPS0,1SLC0,25A050914	500.000
IT0004979586	BANCA IMI	BI BMP0,1SLC0,3E020614	714.290
IT0004912348	UNICREDIT	UCBMPS0,1SLC0,15A070314	455.000
IT0004945793	UNICREDIT	UCBMPS0,1SLC0,3A060614	1.000.000
FR0011396324	SOCIETE GENERALE	SGBMPS0,1SLC0,4A191214	1.000.000
	BNP PARIBAS		
NL0010398053	ARBITRAGE ISSUANCE	BPABMPSCCPCHAB0,126E170715	30
	THE ROYAL BANK OF SCOTLAND PLC		
GB00B8C50Q49	SCOTLAND PLC	RBBMPSSLML0,13AB0,14E020215	48.544
IT0004970833	UNICREDIT	UCBPE0,1SLC8A070314	72.000
IT0004946171	UNICREDIT	UCBPE0,1SLC5A051214	8.000
IT0004946189	UNICREDIT	UCBPE0,1SLC7A051214	15.000
IT0004970890	UNICREDIT	UCBPE0,1SLP7A051214	28.000
IT0004946197	UNICREDIT	UCBPE0,1SLP5A051214	86.000
IT0004946122	UNICREDIT	UCBPE0,1SLC6,5A060614	16.000
IT0004946098	UNICREDIT	UCBPE0,1SLP3A070314	500.000
IT0004970882	UNICREDIT	UCBPE0,1SLP6,5A060614	74.000
IT0004912645	UNICREDIT	UCBPE0,1SLC7A070314	26.000
IT0004912652	UNICREDIT	UCBPE0,1SLP4A070314	500.000
IT0004946130	UNICREDIT	UCBPE0,1SLP3,5A060614	500.000
IT0004946106	UNICREDIT	UCBPE0,1SLC4,5A060614	8.000
IT0004970841	UNICREDIT	UCBPE0,1SLC8,5A070314	139.000
IT0004946155	UNICREDIT	UCBPE0,1SLC7A050914	17.000
IT0004946080	UNICREDIT	UCBPE0,1SLC5A070314	9.000
IT0004946072	UNICREDIT	UCBPE0,1SLC4A070314	7.000
IT0004970825	UNICREDIT	UCBPE0,1SLC7,5A070314	41.000
IT0004912637	UNICREDIT	UCBPE0,1SLC6A070314	14.000
IT0004962053	UNICREDIT	UCBPE0,1SLC7,5A060614	26.000
IT0004970866	UNICREDIT	UCBPE0,1SLP7A070314	147.000
IT0004970858	UNICREDIT	UCBPE0,1SLP6A070314	500.000
IT0004912660	UNICREDIT	UCBPE0,1SLP5A070314	500.000
IT0004946114	UNICREDIT	UCBPE0,1SLC5,5A060614	10.000
IT0004946163	UNICREDIT	UCBPE0,1SLP4A050914	313.000

IT0004946148	UNICREDIT	UCBPE0,1SLC5A050914	8.000
IT0004970874	UNICREDIT	UCBPE0,1SLC8,5A060614	48.000
IT0004979602	BANCA IMI	BI PMIO,1SLC0,5E020614	384.620
IT0004945918	UNICREDIT	UCPMIO,1SLP0,3A070314	500.000
IT0004958895	BANCA IMI	BI PMIO,1SLC0,5E030314	833.330
IT0004970932	UNICREDIT	UCPMIO,1SLP0,5A050914	333.000
IT0004946007	UNICREDIT	UCPMIO,1SLC0,3A051214	111.000
IT0004927296	UNICREDIT	UCPMIO,1SLP0,4A060614	500.000
IT0004970924	UNICREDIT	UCPMIO,1SLC0,6A050914	385.000
IT0004979610	BANCA IMI	BI PMIO,1SLC0,55E020614	555.560
GB00B78TS816	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLML0,24AB0,26E070621	9.921
FR0011397066	SOCIETE GENERALE BNP PARIBAS	SGPMIO,1SLC0,6A191214	384.600
NL0010398095	ARBITRAGE ISSUANCE	BPAPMICCPCHAB0,2052E170715	23
IT0004912504	UNICREDIT	UCPMIO,1SLP0,5A070314	500.000
IT0004912538	UNICREDIT	UCPMIO,1SLC0,7A060614	500.000
FR0011396894	SOCIETE GENERALE	SGPMIO,1SLC0,6A200614	833.300
IT0004945975	UNICREDIT	UCPMIO,1SLC0,4A050914	172.000
IT0004970908	UNICREDIT BNP PARIBAS	UCPMIO,1SLC0,45A070314	278.000
NL0010399283	ARBITRAGE ISSUANCE	BPAPMICCPBON121%CB0,3167E191214	23
IT0004912454	UNICREDIT	UCPMIO,1SLC0,5A070314	417.000
IT0004912470	UNICREDIT	UCPMIO,1SLC0,7A070314	500.000
IT0004979628	BANCA IMI	BI PMIO,1SLC0,6E020614	892.860
GB00B78TSB47	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLML0,22AB0,24E070621	9.158
FR0011397074	SOCIETE GENERALE	SGPMIO,1SLC0,8A191214	1.000.000
IT0004946049	UNICREDIT BNP PARIBAS	UCPMIO,1SLP0,3A051214	500.000
NL0010070231	ARBITRAGE ISSUANCE	BPAPMICCPXPB0,364E210314	25
IT0004945967	UNICREDIT	UCPMIO,1SLC0,3A050914	114.000
IT0004912496	UNICREDIT	UCPMIO,1SLP0,4A070314	500.000
IT0004946015	UNICREDIT	UCPMIO,1SLC0,4A051214	172.000
IT0004912462	UNICREDIT	UCPMIO,1SLC0,6A070314	1.000.000
IT0004945884	UNICREDIT	UCPMIO,1SLC0,3A070314	116.000
IT0004912512	UNICREDIT	UCPMIO,1SLC0,5A060614	357.000
GB00B9D47225	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLMS0,61AB0,54E030619	25.641
NL0009791326	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLMS2,6AB0,77E310321	2.803
IT0004946023	UNICREDIT	UCPMIO,1SLC0,5A051214	263.000
GB00B7NMRD38	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLML0,27AB0,29E050115	11.236
IT0004945926	UNICREDIT	UCPMIO,1SLC0,3A060614	116.000
IT0004945991	UNICREDIT	UCPMIO,1SLP0,3A050914	500.000
IT0004945934	UNICREDIT	UCPMIO,1SLC0,4A060614	192.000
IT0004945942	UNICREDIT	UCPMIO,1SLP0,2A060614	500.000
IT0004970916	UNICREDIT	UCPMIO,1SLC0,55A070314	500.000

GB00B7CYS261	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLMS0,65AB0,6E280214	21.097
IT0004945892	UNICREDIT	UCPMIO,1SLC0,4A070314	217.000
IT0004958887	BANCA IMI	BI PMIO,1SLC0,45E030314	384.620
NL0010397998	BNP PARIBAS		
IT0004927262	ARBITRAGE ISSUANCE	BPAPMICCPBON118%CB0,22295E180714	22
FR0011397058	UNICREDIT	UCPMIO,1SLC0,35A060614	143.000
IT0004912520	SOCIETE GENERALE	SGPMIO,1SLC0,8A200614	1.000.000
IT0004945900	UNICREDIT	UCPMIO,1SLC0,6A060614	500.000
IT0004945959	UNICREDIT	UCPMIO,1SLP0,2A070314	500.000
	UNICREDIT	UCPMIO,1SLP0,3A060614	500.000
GB00B78TSC53	THE ROYAL BANK OF SCOTLAND PLC	RBPMISLML0,2AB0,22E070621	8.503
IT0004912553	UNICREDIT	UCPMIO,1SLP0,5A060614	417.000
IT0004945983	UNICREDIT	UCPMIO,1SLC0,5A050914	278.000
IT0004927239	UNICREDIT	UCPMIO,1SLC0,35A070314	143.000
IT0004958903	BANCA IMI	BI PMIO,1SLC0,55E030314	1.000.000
IT0004946056	UNICREDIT	UCPMIO,1SLP0,4A051214	500.000
IT0004912728	UNICREDIT	UCBBVA0,1SLC8A070314	14.000
IT0004971062	UNICREDIT	UCBBVA0,1SLC10A050914	33.000
IT0004946205	UNICREDIT	UCBBVA0,1SLC6A050914	7.000
IT0004971021	UNICREDIT	UCBBVA0,1SLC10A070314	71.000
IT0004946221	UNICREDIT	UCBBVA0,1SLP5A050914	500.000
IT0004971047	UNICREDIT	UCBBVA0,1SLC11A060614	93.000
IT0004971054	UNICREDIT	UCBBVA0,1SLP9A060614	45.000
IT0004912769	UNICREDIT	UCBBVA0,1SLC7A060614	9.000
IT0004912736	UNICREDIT	UCBBVA0,1SLP5A070314	500.000
IT0004912777	UNICREDIT	UCBBVA0,1SLC9A060614	22.000
IT0004946213	UNICREDIT	UCBBVA0,1SLC8A050914	13.000
IT0004971070	UNICREDIT	UCBBVA0,1SLP9A050914	31.000
IT0004912793	UNICREDIT	UCBBVA0,1SLP7A060614	238.000
IT0004971039	UNICREDIT	UCBBVA0,1SLP9A070314	111.000
IT0004912710	UNICREDIT	UCBBVA0,1SLC6A070314	7.000
IT0004912785	UNICREDIT	UCBBVA0,1SLP5A060614	500.000
IT0004912744	UNICREDIT	UCBBVA0,1SLP7A070314	500.000
IT0004971013	UNICREDIT	UCBP0,1SLP1,4A051214	116.000
GB00B6HYGP32	THE ROYAL BANK OF SCOTLAND PLC	RBBPSLML0,72AB0,78E120421	2.934
IT0004970981	UNICREDIT	UCBP0,1SLC1,6A060614	114.000
IT0004971005	UNICREDIT	UCBP0,1SLP1,4A060614	192.000
IT0004979669	BANCA IMI	BI BP0,1SLC1,6E020614	128.210
IT0004946288	UNICREDIT	UCBP0,1SLC1,5A050914	79.000
IT0004912934	UNICREDIT	UCBP0,1SLC1A060614	40.000
IT0004912884	UNICREDIT	UCBP0,1SLC1A070314	41.000
IT0004970957	UNICREDIT	UCBP0,1SLC1,6A070314	172.000
GB00B78TS709	THE ROYAL BANK OF SCOTLAND PLC	RBBPSLML0,65AB0,7E070621	2.688
IT0004946262	UNICREDIT	UCBP0,1SLC1,1A050914	44.000
IT0004912926	UNICREDIT	UCBP0,1SLP0,8A070314	500.000

IT0004958929	BANCA IMI	BI BP0,1SLC1,3E030314	76.920
IT0004970965	UNICREDIT	UCBP0,1SLP1,2A070314	500.000
IT0004979644	BANCA IMI	BI BP0,1SLC1,6E030314	200.000
IT0004946338	UNICREDIT	UCBP0,1SLP1A051214	357.000
IT0004946270	UNICREDIT	UCBP0,1SLC1,3A050914	57.000
IT0004912959	UNICREDIT	UCBP0,1SLC1,4A060614	77.000
IT0004912942	UNICREDIT	UCBP0,1SLC1,2A060614	54.000
IT0004912918	UNICREDIT	UCBP0,1SLP1A070314	500.000
IT0004970973	UNICREDIT	UCBP0,1SLP1,4A070314	500.000
IT0004946304	UNICREDIT	UCBP0,1SLC1A051214	37.000
	BNP PARIBAS		
NL0010398020	ARBITRAGE ISSUANCE	BPABPCCPBON116%CB0,58825E180714	22
IT0004912900	UNICREDIT	UCBP0,1SLC1,4A070314	96.000
IT0004946254	UNICREDIT	UCBP0,1SLC0,9A060614	35.000
IT0004962061	UNICREDIT	UCBP0,1SLC1,3A060614	64.000
IT0004970940	UNICREDIT	UCBP0,1SLC1,5A070314	132.000
IT0004979651	BANCA IMI	BI BP0,1SLC1,5E020614	100.000
IT0004946312	UNICREDIT	UCBP0,1SLC1,2A051214	48.000
IT0004958937	BANCA IMI	BI BP0,1SLC1,4E030314	102.040
IT0004958911	BANCA IMI	BI BP0,1SLC1,2E030314	58.820
IT0004970999	UNICREDIT	UCBP0,1SLC1,8A060614	172.000
IT0004979636	BANCA IMI	BI BP0,1SLC1,5E030314	138.890
IT0004979677	BANCA IMI	BI BP0,1SLC1,7E020614	166.670
IT0004912892	UNICREDIT	UCBP0,1SLC1,2A070314	60.000
IT0004946247	UNICREDIT	UCBP0,1SLC0,8A070314	31.000
IT0004946296	UNICREDIT	UCBP0,1SLP0,7A050914	500.000
IT0004912975	UNICREDIT	UCBP0,1SLP0,8A060614	500.000
	BNP PARIBAS		
NL0010397642	ARBITRAGE ISSUANCE	BPASANTCCPBON114%CB3,738E200614	22
FR0011645175	SOCIETE GENERALE	SGBKAMR0,01SLC17A181215	71.400
FR0011341866	SOCIETE GENERALE	SGBKAMR0,01SLC10,5A191214	46.300
FR0011546340	SOCIETE GENERALE	SGBKAMR0,01SLC18A191214	89.300
FR0011372416	SOCIETE GENERALE	SGBKAMR0,01SLC13A191214	67.600
FR0011341874	SOCIETE GENERALE	SGBKAMR0,01SLC11,5A191214	53.800
IT0004962087	UNICREDIT	UCBKAMR0,1SLC20A200614	70.000
FR0011645183	SOCIETE GENERALE	SGBKAMR0,01SLC19A181215	71.400
FR0011453307	SOCIETE GENERALE	SGBKAMR0,01SLC14,5A191214	79.400
FR0011372408	SOCIETE GENERALE	SGBKAMR0,01SLC12A191214	57.500
IT0004962079	UNICREDIT	UCBKAMR0,1SLP15A200614	56.000
FR0011645142	SOCIETE GENERALE	SGBKAMR0,01SLC16A191214	116.300
	BNP PARIBAS		
NL0009311737	ARBITRAGE ISSUANCE	BPABKTAIBCP SHE111114	3
	SOCIETE GENERALE		
IT0006707985	EFFEKTEN	SGEBKTSGECPQE311019	24
	BNP PARIBAS		
NL0009313162	ARBITRAGE ISSUANCE	BPABKTAS1CCPXAQE050115	3
	THE ROYAL BANK OF		
NL0009285808	SCOTLAND PLC	RBSBKVALCPE301114	25
NL0010056024	BNP PARIBAS	BPABKT15CPP90%E130217	24

	ARBITRAGE ISSUANCE		
IT0004599376	BANCA ALETTI	ALBKTIN4CP1746,17P62%QCE300415	26
	SOCIETE GENERALE		
LU0979739116	ISSUER	SGIBKTWORCCPBONB75%E281114	29
	SOCIETE GENERALE		
LU0980082845	ISSUER	SGIBKTUSCCPXPAAQE301017	24
	BNP PARIBAS		
NL0009497783	ARBITRAGE ISSUANCE	BPABEDRPBCCPXPAAE300715	25
FR0011644731	SOCIETE GENERALE	SGBMW0,1SLC95A181215	2.500
IT0004920960	BANCA IMI	BI BMWCCPBON116%CB77%E130515	22
	BNP PARIBAS		
NL0010363941	ARBITRAGE ISSUANCE	BPABMWCCPXP74,15AE310117	24
FR0011644749	SOCIETE GENERALE	SGBMW0,1SLC100A181215	3.000
	BNP PARIBAS		
NL0010398293	ARBITRAGE ISSUANCE	BPABMWCCPBON116%CB51,75E160115	22
FR0011546498	SOCIETE GENERALE	SGBMW0,1SLC85A191214	2.800
FR0011546506	SOCIETE GENERALE	SGBMW0,1SLC90A191214	3.700
IT0004913023	UNICREDIT	UCBNP0,1SLP50A060614	11.000
FR0011644780	SOCIETE GENERALE	SGBNP0,1SLC68A181215	4.300
FR0011341452	SOCIETE GENERALE	SGBNP0,1SLC45A191214	1.700
IT0004971088	UNICREDIT	UCBNP0,1SLC55A060614	4.000
IT0004913007	UNICREDIT	UCBNP0,1SLC60A060614	7.000
DE000HV8AZ15	UNICREDIT BANK	UCHBNPCCPBON44,155CB30,9085E051214	21
FR0011644764	SOCIETE GENERALE	SGBNP0,1SLC62A191214	5.100
FR0011370568	SOCIETE GENERALE	SGBNP0,1SLC55A191214	3.100
IT0004912991	UNICREDIT	UCBNP0,1SLC50A060614	3.000
IT0004913015	UNICREDIT	UCBNP0,1SLP40A060614	48.000
FR0011341460	SOCIETE GENERALE	SGBNP0,1SLC48A191214	2.000
FR0011370584	SOCIETE GENERALE	SGBNP0,1SLC60A191214	4.500
FR0011644772	SOCIETE GENERALE	SGBNP0,1SLC64A181215	3.600
IT0004912983	UNICREDIT	UCBNP0,1SLC45A060614	2.000
FR0011644756	SOCIETE GENERALE	SGBNP0,1SLC58A191214	3.900
DE000MS0E6Q0	MORGAN STANLEY BV	MSBBKBTACCCPXPAB60%P050718	2
	THE ROYAL BANK OF		
NL0009478734	SCOTLAND PLC	RBSIBOVCPNBENE080615	160
DE000CZ36ZY9	COMMERZBANK	CBKBMINUNCCPXPAB60%E150916	2
	SOCIETE GENERALE		
IT0006725490	EFFEKTEN	SGBREX5LSLFISSAE241117	111
	SOCIETE GENERALE		
IT0006725508	EFFEKTEN	SGBREX5SSLSFISSAE241117	265
IT0004962111	UNICREDIT	UCBC0,1SLC28A060614	17.000
IT0004962095	UNICREDIT	UCBC0,1SLP20A060614	12.000
IT0004962103	UNICREDIT	UCBC0,1SLC24A060614	9.000
IT0004971096	UNICREDIT	UCBC0,1SLP24A060614	6.000
	THE ROYAL BANK OF		
NL0009477157	SCOTLAND PLC	RBSBUXCNPBENE040615	390
IT0004971120	UNICREDIT	UCBZU0,1SLC17A060614	94.000
IT0004913205	UNICREDIT	UCBZU0,1SLP9A070314	500.000
IT0004971138	UNICREDIT	UCBZU0,1SLP13A060614	40.000

IT0004913213	UNICREDIT	UCBZU0,1SLC11A060614	8.000
IT0004913239	UNICREDIT	UCBZU0,1SLC15A060614	31.000
IT0004913247	UNICREDIT	UCBZU0,1SLP11A060614	200.000
IT0004971104	UNICREDIT	UCBZU0,1SLC16A070314	263.000
IT0004913221	UNICREDIT	UCBZU0,1SLC13A060614	14.000
DE000HV8AZ23	UNICREDIT BANK	UCHBZUCCPBON11,72CB8,204E051214	22
IT0004913189	UNICREDIT	UCBZU0,1SLC14A070314	34.000
IT0004971146	UNICREDIT	UCBZU0,1SLP15A060614	15.000
IT0004971112	UNICREDIT	UCBZU0,1SLP13A070314	135.000
IT0004913171	UNICREDIT	UCBZU0,1SLC12A070314	11.000
IT0004913197	UNICREDIT	UCBZU0,1SLP11A070314	500.000
	BNP PARIBAS		
NL0010398970	ARBITRAGE ISSUANCE	BPACAC40CCPBON115%CB2883,37E181215	24
FR0011454644	SOCIETE GENERALE	SGCAC400,005SLP3100E191214	7.000
FR0011454651	SOCIETE GENERALE	SGCAC400,005SLP3400E191214	4.200
FR0011454636	SOCIETE GENERALE	SGCAC400,005SLC4700E191214	4.000
IT0004931934	BANCA IMI	BI CAC40CCPBON4138,409AB2483,04E280616	24
FR0011454602	SOCIETE GENERALE	SGCAC400,005SLC4200E191214	1.500
FR0011454610	SOCIETE GENERALE	SGCAC400,005SLC4500E191214	2.600
	BNP PARIBAS		
NL0010399085	ARBITRAGE ISSUANCE	BPACAC40CCXP4286,03AE201017	25
DE000HV8A422	UNICREDIT BANK	UCHCACLX55LFISSAE161118	108
DE000HV8A430	UNICREDIT BANK	UCHCACSX55LFISSAE161118	226
DE000HV8A497	UNICREDIT BANK	UCHCACLX75LFISSAE161118	93
DE000HV8A5A6	UNICREDIT BANK	UCHCACSX75LFISSAE161118	160
	BNP PARIBAS		
NL0010107744	ARBITRAGE ISSUANCE	BPACADAFCCPXPAB65%E300316	3
IT0004802465	BANCA ALETTI	ALECANSCP0,4437P200%E300315	26
IT0004962129	UNICREDIT	UCCPR0,1SLC7A070314	500.000
IT0004913494	UNICREDIT	UCCPR0,1SLP7A070314	32.000
IT0004913510	UNICREDIT	UCCPR0,1SLC7A060614	161.000
IT0004946890	UNICREDIT	UCCPR0,1SLP5,5A050914	91.000
IT0004946916	UNICREDIT	UCCPR0,1SLC8A051214	135.000
IT0004913536	UNICREDIT	UCCPR0,1SLP7A060614	26.000
IT0004971153	UNICREDIT	UCCPR0,1SLP6A070314	192.000
IT0004962137	UNICREDIT	UCCPR0,1SLC8A060614	500.000
IT0004971161	UNICREDIT	UCCPR0,1SLC6A060614	46.000
IT0004946882	UNICREDIT	UCCPR0,1SLC6,5A050914	57.000
IT0004971179	UNICREDIT	UCCPR0,1SLP6,5A050914	33.000
IT0004946908	UNICREDIT	UCCPR0,1SLC6A051214	33.000
IT0004946874	UNICREDIT	UCCPR0,1SLP4A060614	500.000
IT0004946924	UNICREDIT	UCCPR0,1SLP6A051214	43.000
IT0004913502	UNICREDIT	UCCPR0,1SLP5A070314	500.000
IT0004913486	UNICREDIT	UCCPR0,1SLC8A070314	1.000.000
IT0004913478	UNICREDIT	UCCPR0,1SLC6A070314	68.000
IT0004913528	UNICREDIT	UCCPR0,1SLC9A060614	500.000
IT0004962145	UNICREDIT	UCCPR0,1SLC7,5A050914	156.000
IT0004913544	UNICREDIT	UCCPR0,1SLP6A060614	71.000

DE000CZ36X16	COMMERZBANK	CBKCBK50CCPCHB40%E271117	2
NL0009477074	THE ROYAL BANK OF		
DE000HV7LL19	SCOTLAND PLC	RBSCECECNPBENE040615	150
IT0004652829	UNICREDIT BANK	UCHCECECNPOPENP	148
XS0602673831	BANCA IMI	BI CECECNPBENE191214	149
IT0004971211	BANCA IMI	BI CECECCXP2291,65AB1374,99E070414	3
IT0004946692	UNICREDIT	UCCIR0,1SLP1,2A060614	161.000
IT0004946734	UNICREDIT	UCCIR0,1SLC1,3A050914	192.000
IT0004971203	UNICREDIT	UCCIR0,1SLC1,4A051214	185.000
IT0004971195	UNICREDIT	UCCIR0,1SLP1A060614	385.000
IT0004946650	UNICREDIT	UCCIR0,1SLP1,3A070314	147.000
IT0004946668	UNICREDIT	UCCIR0,1SLP0,9A070314	500.000
IT0004913320	UNICREDIT	UCCIR0,1SLC1,2A060614	200.000
IT0004962160	UNICREDIT	UCCIR0,1SLC1A070314	143.000
IT0004946718	UNICREDIT	UCCIR0,1SLC1,4A070314	500.000
IT0004962178	UNICREDIT	UCCIR0,1SLP0,9A050914	333.000
IT0004913353	UNICREDIT	UCCIR0,1SLC1,6A070314	500.000
IT0004946684	UNICREDIT	UCCIR0,1SLP0,8A060614	500.000
IT0004913338	UNICREDIT	UCCIR0,1SLC1,1A050914	114.000
IT0004962186	UNICREDIT	UCCIR0,1SLP0,7A070314	500.000
IT0004946643	UNICREDIT	UCCIR0,1SLC1,4A060614	500.000
IT0004962194	UNICREDIT	UCCIR0,1SLC1,2A070314	385.000
IT0004913346	UNICREDIT	UCCIR0,1SLC1,8A060614	500.000
IT0004971229	UNICREDIT	UCCIR0,1SLC0,8A060614	67.000
IT0004971187	UNICREDIT	UCCIR0,1SLP1,1A050914	172.000
IT0004946676	UNICREDIT	UCCIR0,1SLP1,1A070314	500.000
IT0004913312	UNICREDIT	UCCIR0,1SLC1,6A060614	1.000.000
IT0004946700	UNICREDIT	UCCIR0,1SLC0,8A070314	70.000
IT0004962202	UNICREDIT	UCCIR0,1SLC1,5A050914	385.000
IT0004962210	UNICREDIT	UCUSCIS0,1SLP25A200614	10.000
FR0011341502	UNICREDIT	UCUSCIS0,1SLC30A200614	278.000
FR0011341478	SOCIETE GENERALE	SGUSCIT0,1SLC45A191214	3.100
FR0011645209	SOCIETE GENERALE	SGUSCIT0,1SLC44A191214	2.900
FR0011372440	SOCIETE GENERALE	SGUSCIT0,1SLC52A191214	5.100
FR0011546365	SOCIETE GENERALE	SGUSCIT0,1SLC48A191214	3.800
FR0011453349	SOCIETE GENERALE	SGUSCIT0,1SLC65A191214	12.900
FR0011645241	SOCIETE GENERALE	SGUSCIT0,1SLC55A191214	6.400
FR0011645217	SOCIETE GENERALE	SGUSCIT0,1SLC66A181215	5.700
FR0011453356	SOCIETE GENERALE	SGUSCIT0,1SLC62A181215	5.300
IT0004962228	SOCIETE GENERALE	SGUSCIT0,1SLC60A191214	9.200
IT0004962236	UNICREDIT	UCUSCIT0,1SLP45A200614	22.000
IT0004948102	UNICREDIT	UCUSCIT0,1SLC60A200614	23.000
IT0004948094	UNICREDIT	UCCNHIO,1SLC9A051214	27.000
FR0011191576	UNICREDIT	UCCNHIO,1SLP9,5A050914	17.000
IT0004914732	SOCIETE GENERALE	SGCNHIO,1SLP5A191214	161.300
IT0004948060	UNICREDIT	UCCNHIO,1SLC9A060614	47.000
IT0004905599	UNICREDIT	UCCNHIO,1SLC10,5A050914	94.000
	UNICREDIT	UCCNHIO,1SLC12A070314	1.000.000

IT0004914757	UNICREDIT	UCCNHIO,1SLC11A060614	357.000
IT0004905615	UNICREDIT	UCCNHIO,1SLP9A070314	45.000
FR0011218486	SOCIETE GENERALE	SGCNHIO,1SLC12A161216	23.800
IT0004905607	UNICREDIT	UCCNHIO,1SLP10A070314	20.000
IT0004971245	UNICREDIT	UCCNHIO,1SLP8A051214	30.000
GB00B8QR3013	THE ROYAL BANK OF SCOTLAND PLC	RBCNHISLML6,94AB7,46E161115	1.366
GB00B98TKT09	THE ROYAL BANK OF SCOTLAND PLC	RBCNHISLMS11,65AB10,49E060317	888
IT0004948078	UNICREDIT	UCCNHIO,1SLC11,5A050914	200.000
IT0004914724	UNICREDIT	UCCNHIO,1SLC8A060614	23.000
FR0011191600	SOCIETE GENERALE	SGCNHIO,1SLP5A181215	55.600
FR0011191592	SOCIETE GENERALE	SGCNHIO,1SLC16A181215	113.600
FR0011394410	SOCIETE GENERALE	SGCNHIO,1SLP8A200614	48.500
FR0011394402	SOCIETE GENERALE	SGCNHIO,1SLP6A200614	238.100
IT0004914799	UNICREDIT	UCCNHIO,1SLP9A060614	27.000
FR0011394873	SOCIETE GENERALE	SGCNHIO,1SLP8A181215	17.100
IT0004948045	UNICREDIT	UCCNHIO,1SLC8,5A050914	25.000
IT0004905565	UNICREDIT	UCCNHIO,1SLC9A070314	72.000
FR0011394352	SOCIETE GENERALE	SGCNHIO,1SLC10A200614	82.000
IT0004948110	UNICREDIT	UCCNHIO,1SLC10A051214	46.000
IT0004948144	UNICREDIT	UCCNHIO,1SLP7A051214	55.000
FR0011218494	SOCIETE GENERALE	SGCNHIO,1SLC16A161216	48.100
FR0011394386	SOCIETE GENERALE	SGCNHIO,1SLC14A200614	1.000.000
FR0011394279	SOCIETE GENERALE	SGCNHIO,1SLC10A210314	185.200
IT0004905623	UNICREDIT	UCCNHIO,1SLP8A070314	172.000
IT0004927049	UNICREDIT	UCCNHIO,1SLP7A070314	500.000
IT0004948052	UNICREDIT	UCCNHIO,1SLC9,5A050914	47.000
IT0004914781	UNICREDIT	UCCNHIO,1SLP8A060614	56.000
IT0004914765	UNICREDIT	UCCNHIO,1SLP6A060614	500.000
IT0004914773	UNICREDIT	UCCNHIO,1SLP7A060614	143.000
FR0011218502	SOCIETE GENERALE	SGCNHIO,1SLP5A161216	34.500
FR0011394832	SOCIETE GENERALE	SGCNHIO,1SLP6A190914	125.000
IT0004914740	UNICREDIT	UCCNHIO,1SLC10A060614	104.000
GB00B6HYWY49	THE ROYAL BANK OF SCOTLAND PLC	RBCNHISLML3,3AB3,55E300921	455
FR0011394444	SOCIETE GENERALE	SGCNHIO,1SLC12A190914	147.100
FR0011394337	SOCIETE GENERALE	SGCNHIO,1SLP8A210314	122.000
FR0011394436	SOCIETE GENERALE	SGCNHIO,1SLC10A190914	52.100
IT0004948136	UNICREDIT	UCCNHIO,1SLC12A051214	147.000
FR0011394451	SOCIETE GENERALE	SGCNHIO,1SLC14A190914	384.600
IT0004905573	UNICREDIT	UCCNHIO,1SLC10A070314	357.000
IT0004905581	UNICREDIT	UCCNHIO,1SLC11A070314	1.000.000
FR0011394949	SOCIETE GENERALE	SGCNHIO,1SLP8A161216	13.300
FR0011394295	SOCIETE GENERALE	SGCNHIO,1SLC14A210314	1.000.000
FR0011394378	SOCIETE GENERALE	SGCNHIO,1SLC12A200614	333.300
FR0011394840	SOCIETE GENERALE	SGCNHIO,1SLP8A190914	34.700
NL0009935667	THE ROYAL BANK OF SCOTLAND PLC	RBCNHISLML3,98AB4,28E310321	521

IT0004948128	UNICREDIT	UCCNHIO,1SLC11A051214	79.000
FR0011394287	SOCIETE GENERALE	SGCNHIO,1SLC12A210314	1.000.000
FR0011191568	SOCIETE GENERALE	SGCNHIO,1SLC16A191214	500.000
IT0004948086	UNICREDIT	UCCNHIO,1SLP7,5A050914	52.000
FR0011394311	SOCIETE GENERALE	SGCNHIO,1SLP6A210314	1.000.000
IT0004948151	UNICREDIT	UCCNHIO,1SLP9A051214	19.000
FR0011191550	SOCIETE GENERALE	SGCNHIO,1SLC12A191214	94.300
IT0004962426	UNICREDIT	UCCNHIO,1SLC12A060614	1.000.000
IT0004971237	UNICREDIT	UCCNHIO,1SLC8A051214	18.000
GB00B8QR3120	THE ROYAL BANK OF SCOTLAND PLC	RBCNHISLML6,73AB7,24E161115	1.232
FR0011191584	SOCIETE GENERALE	SGCNHIO,1SLC12A181215	40.300
IT0004962251	UNICREDIT	UCCOAO,1SLC45A200614	64.000
IT0004962244	UNICREDIT	UCCOAO,1SLP35A200614	32.000
NL0010067849	BNP PARIBAS ARBITRAGE ISSUANCE	BPADECBKCCPXP12,8344AB65%E210314	20
NL0010397618	BNP PARIBAS ARBITRAGE ISSUANCE	BPADECBKCCPBON115%CB4,8753E200614	22
FR0011341528	SOCIETE GENERALE	SGACAO,1SLC7,5A191214	8.000
FR0011644814	SOCIETE GENERALE	SGACAO,1SLC11,5A181215	17.300
FR0011341510	SOCIETE GENERALE	SGACAO,1SLC7A191214	7.000
FR0011644806	SOCIETE GENERALE	SGACAO,1SLC11A191214	24.300
FR0011452994	SOCIETE GENERALE	SGACAO,1SLC9A191214	12.600
NL0010067526	BNP PARIBAS ARBITRAGE ISSUANCE	BPAACACCPXPB95%E210314	25
NL0010399317	BNP PARIBAS ARBITRAGE ISSUANCE	BPAACACCPBON116%CB6,6038E191214	23
FR0011644798	SOCIETE GENERALE	SGACAO,1SLC10A191214	17.400
FR0011644822	SOCIETE GENERALE	SGACAO,1SLC12A181215	19.200
NL0010398160	BNP PARIBAS ARBITRAGE ISSUANCE	BPAACACCPCHAB4,38425E170715	23
FR0011370618	SOCIETE GENERALE	SGACAO,1SLC8A191214	9.200
IT0006718511	SOCIETE GENERALE	SGEACAISSPCCPXPAB60%E020315	3
IT0004913452	EFFEKTEN	UCDAIO,1SLP35A060614	714.000
IT0004913403	UNICREDIT	UCDAIO,1SLP42A070314	1.000.000
IT0004971310	UNICREDIT	UCDAIO,1SLP60A060614	8.000
IT0004913411	UNICREDIT	UCDAIO,1SLC40A060614	1.000
NL0010395356	BNP PARIBAS ARBITRAGE ISSUANCE	BPADAICCPXP44,045AE280317	24
IT0004971286	UNICREDIT	UCDAIO,1SLC60A060614	3.000
IT0004913395	UNICREDIT	UCDAIO,1SLP35A070314	1.000.000
IT0004913437	UNICREDIT	UCDAIO,1SLC50A060614	2.000
IT0004913460	UNICREDIT	UCDAIO,1SLP42A060614	125.000
IT0004971302	UNICREDIT	UCDAIO,1SLP50A060614	31.000
IT0004971278	UNICREDIT	UCDAIO,1SLP55A070314	68.000
IT0004971260	UNICREDIT	UCDAIO,1SLC75A070314	53.000
NL0010398251	BNP PARIBAS ARBITRAGE ISSUANCE	BPADAICCPCHAB36,645E170715	24

IT0004946858	UNICREDIT	UCDAI0,1SLC65A060614	5.000
IT0004962269	UNICREDIT	UCDAI0,1SLC65A070314	7.000
IT0004913429	UNICREDIT	UCDAI0,1SLC45A060614	1.000
IT0004913445	UNICREDIT	UCDAI0,1SLP28A060614	1.000.000
	BNP PARIBAS		
NL0010398285	ARBITRAGE ISSUANCE	BPADAICCPBON117%CB34,1285E160115	22
IT0004971252	UNICREDIT	UCDAI0,1SLC55A070314	2.000
IT0004971294	UNICREDIT	UCDAI0,1SLC70A060614	9.000
IT0004921042	BANCA IMI	BI DAICCPBON118%CB75%E130515	22
	THE ROYAL BANK OF		
GB00B6HYKR34	SCOTLAND PLC	RBDAXSLML4800AB4896E310321	53
	THE ROYAL BANK OF		
GB00B9D4TY86	SCOTLAND PLC	RBDAXSLML7400AB7548E030619	113
IT0004943749	UNICREDIT	UCDAX0,001SLC10000A191214	3.800
FR0011455419	SOCIETE GENERALE	SGDAX0,001SLC10000E191214	3.900
IT0004943715	UNICREDIT	UCDAX0,001SLP8500A190914	9.800
IT0004943756	UNICREDIT	UCDAX0,001SLP7000A191214	20.000
IT0004943731	UNICREDIT	UCDAX0,001SLC9000A191214	2.000
IT0004910433	UNICREDIT	UCDAX0,001SLP7000A200614	66.700
IT0004969876	UNICREDIT	UCDAX0,001SLC9000A190914	2.200
IT0004979453	BANCA IMI	BI DAX0,001SLP8000E200614	35.710
	THE ROYAL BANK OF		
GB00B8MLX182	SCOTLAND PLC	RBDAXSLML6500AB6630E010915	83
	THE ROYAL BANK OF		
GB00B8MLX521	SCOTLAND PLC	RBDAXSLML6700AB6834E010915	88
	BNP PARIBAS		
NL0010400495	ARBITRAGE ISSUANCE	BPADAXSLTB10000AB10000E190314	840
	THE ROYAL BANK OF		
GB00B9D47H77	SCOTLAND PLC	RBDAXSLML7450AB7599E030619	116
	THE ROYAL BANK OF		
GB00B78T4G11	SCOTLAND PLC	RBDAXSLML5620AB5733E070621	65
	THE ROYAL BANK OF		
GB00B8XJ4K77	SCOTLAND PLC	RBDAXSLML7200AB7344E300916	105
	THE ROYAL BANK OF		
NL0009055433	SCOTLAND PLC	RBSDAXSLML4000AB4148E190419	480
IT0004943764	UNICREDIT	UCDAX0,001SLP9000A191214	5.000
IT0004910417	UNICREDIT	UCDAX0,001SLC8500A200614	1.800
IT0004929433	UNICREDIT	UCDAX0,001SLP6000A200614	131.600
FR0011371657	SOCIETE GENERALE	SGDAX0,001SLC10500E191214	5.900
FR0011304732	SOCIETE GENERALE	SGDAX0,001SLC9500E191214	2.600
DE000DX5F1W2	DEUTSCHE BANK AG	DBDAXCCPBONSH110%CB8470E200214	34
DE000DX5F1X0	DEUTSCHE BANK AG	DBDAXCCPBONSH106%CB8855E200214	34
DE000HV777Q6	UNICREDIT BANK	UCHDAXCNPOPNP	26
DE000DX5F1Z5	DEUTSCHE BANK AG	DBDAXCCPBONSH109%CB9240E200814	34
FR0011304740	SOCIETE GENERALE	SGDAX0,001SLP5500E191214	25.900
	THE ROYAL BANK OF		
NL0009477066	SCOTLAND PLC	RBSDAXCNPBENE040615	260
IT0004959596	BANCA IMI	BI DAX0,001SLP6500E210314	333.330
IT0004943707	UNICREDIT	UCDAX0,001SLP7500A190914	22.600
IT0004959463	BANCA IMI	BI DAX0,001SLC8500E210314	2.010

IT0004924962	UNICREDIT	UCDAX0,001SLP6000A210314	500.000
FR0011545938	SOCIETE GENERALE	SGDAX0,001SLP7500E200614	23.900
IT0004910441	UNICREDIT	UCDAX0,001SLP8000A200614	27.300
IT0004959471	BANCA IMI	BI DAX0,001SLC9000E210314	3.230
FR0011454859	SOCIETE GENERALE	SGDAX0,001SLP7000E200614	30.500
IT0004924996	UNICREDIT	UCDAX0,001SLC9000A200614	2.500
IT0004959497	BANCA IMI	BI DAX0,001SLC10000E210314	21.100
FR0011644293	SOCIETE GENERALE	SGDAX0,001SLP8000E191214	7.500
IT0004979420	BANCA IMI	BI DAX0,001SLP6500E200614	116.280
FR0011644285	SOCIETE GENERALE	SGDAX0,001SLP8500E200614	12.000
FR0011644327	SOCIETE GENERALE	SGDAX0,001SLP8000E181215	3.500
	BNP PARIBAS		
NL0010400206	ARBITRAGE ISSUANCE	BPADAXSLTB8300AB8300E190314	176
GB00B4KGCJ82	BARCLAYS BANK	BARDAXSLML5250AB5360E200117	598
	THE ROYAL BANK OF		
GB00B6HYKP10	SCOTLAND PLC	RBDAXSLML5200AB5304E310321	59
	THE ROYAL BANK OF		
GB00B6HYKS41	SCOTLAND PLC	RBDAXSLML4650AB4743E310321	52
	THE ROYAL BANK OF		
GB00B9D4V086	SCOTLAND PLC	RBDAXSLML7350AB7497E030619	111
IT0004943723	UNICREDIT	UCDAX0,001SLC8000A191214	1.200
DE000DX5F2A6	DEUTSCHE BANK AG	DBDAXCCPBONSH116%CB9240E200215	35
IT0004959489	BANCA IMI	BI DAX0,001SLC9500E210314	6.580
FR0011454750	SOCIETE GENERALE	SGDAX0,001SLC9000E200614	2.500
IT0004959570	BANCA IMI	BI DAX0,001SLP7500E210314	238.100
FR0011304716	SOCIETE GENERALE	SGDAX0,001SLP6000E200614	87.700
FR0011304708	SOCIETE GENERALE	SGDAX0,001SLC8500E200614	1.800
FR0011371616	SOCIETE GENERALE	SGDAX0,001SLC10000E200614	8.200
IT0004979347	BANCA IMI	BI DAX0,001SLC10000E200614	8.450
IT0004979461	BANCA IMI	BI DAX0,001SLP8500E200614	21.740
DE000DX09VW2	DEUTSCHE BANK AG	DBDAXCCPBON7392CB65%E270614	22
FR0011455435	SOCIETE GENERALE	SGDAX0,001SLP7000E191214	11.800
FR0011545995	SOCIETE GENERALE	SGDAX0,001SLP7000E181215	5.300
FR0011545961	SOCIETE GENERALE	SGDAX0,001SLC9500E181215	1.700
IT0004963069	UNICREDIT	UCDAX0,001SLC9500A210314	5.800
IT0004963044	UNICREDIT	UCDAX0,001SLC8500A210314	2.000
FR0011545987	SOCIETE GENERALE	SGDAX0,001SLC10500E181215	2.400
	BNP PARIBAS		
NL0010398889	ARBITRAGE ISSUANCE	BPADAXCCPBON110%CB5947,01E181215	24
IT0004979354	BANCA IMI	BI DAX0,001SLC10500E200614	18.520
IT0004979271	BANCA IMI	BI DAX0,001SLC10500E210314	102.040
IT0004979362	BANCA IMI	BI DAX0,001SLC11000E200614	46.730
FR0011644335	SOCIETE GENERALE	SGDAX0,001SLP8500E181215	2.900
	BNP PARIBAS		
NL0010400198	ARBITRAGE ISSUANCE	BPADAXSLTB8700AB8700E190314	245
	THE ROYAL BANK OF		
GB00B70H1B78	SCOTLAND PLC	RBDAXSLML5280AB5386E070521	60
IT0004959562	BANCA IMI	BI DAX0,001SLP8000E210314	161.290
IT0004925027	UNICREDIT	UCDAX0,001SLC10000A200614	6.900

IT0004959588	BANCA IMI	BI DAX0,001SLP7000E210314	294.120
IT0004979370	BANCA IMI	BI DAX0,001SLP8500E210314	75.760
FR0011644301	SOCIETE GENERALE	SGDAX0,001SLC11000E181215	3.100
IT0004969868	UNICREDIT	UCDAX0,001SLP9000A210314	26.500
GB00B8MLWZ51	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML6400AB6528E010915	80
GB00B8MLX414	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML6650AB6783E010915	87
NL0010400214	BNP PARIBAS	BPADAXSLTB8100AB8100E190314	155
GB00B78T4F04	ARBITRAGE ISSUANCE	RBDAXSLML5700AB5814E070621	66
GB00B8XJ4N09	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML6900AB7038E300916	94
NL0009055441	THE ROYAL BANK OF SCOTLAND PLC	RBSDAXSLML4250AB4407E190419	510
GB00B85WTQ52	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML5850AB5967E020215	68
IT0004969892	UNICREDIT	UCDAX0,001SLP9500A190914	4.500
IT0004979339	BANCA IMI	BI DAX0,001SLC9500E200614	4.380
NL0010400180	BNP PARIBAS	BPADAXSLTB9100AB9100E190314	401
NL0010400503	ARBITRAGE ISSUANCE	BPADAXSLTB10500AB10500E190314	318
GB00B78T4J42	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML5500AB5610E070621	63
GB00B78T4L63	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML5400AB5508E070621	61
GB00B8XJ4L84	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML7100AB7242E300916	101
GB00B6HYKT57	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML4300AB4386E310321	48
GB00B9D4V425	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML7280AB7426E030619	107
DE000DX5F1Y8	DEUTSCHE BANK AG	DBDAXCCPBONSH113%CB8855E200814	35
FR0011304724	SOCIETE GENERALE	SGDAX0,001SLC9000E191214	1.900
FR0011371640	SOCIETE GENERALE	SGDAX0,001SLP6500E200614	49.500
FR0011371590	SOCIETE GENERALE	SGDAX0,001SLC9500E200614	3.900
IT0004943699	UNICREDIT	UCDAX0,001SLC9500A190914	3.100
FR0011304690	SOCIETE GENERALE	SGDAX0,001SLC8000E200614	1.300
IT0004943681	UNICREDIT	UCDAX0,001SLC8500A190914	1.700
IT0004900772	UNICREDIT	UCDAX0,001SLC9000A210314	3.100
IT0004979446	BANCA IMI	BI DAX0,001SLP7500E200614	56.180
FR0011644277	SOCIETE GENERALE	SGDAX0,001SLC10500E200614	15.000
GB00B8MLX307	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML6600AB6732E010915	85
NL0010400511	BNP PARIBAS	BPADAXSLTB11300AB11300E190314	158
GB00B6HYKQ27	ARBITRAGE ISSUANCE	RBDAXSLML5000AB5100E310321	56
FR0011371632	THE ROYAL BANK OF SCOTLAND PLC	SGDAX0,001SLP5500E200614	166.700

FR0011545953	SOCIETE GENERALE	SGDAX0,001SLP7500E191214	9.700
IT0004924939	UNICREDIT	UCDAX0,001SLC10000A210314	15.600
GB00B8H1VZ38	THE ROYAL BANK OF SCOTLAND PLC	RBDAXSLML6100AB6222E020215	73
NL0009057215	THE ROYAL BANK OF SCOTLAND PLC	RBSDAXSLML4400AB4540E140119	520
IT0004910425	UNICREDIT	UCDAX0,001SLC9500A200614	3.900
IT0004943673	UNICREDIT	UCDAX0,001SLP9000A200614	10.100
IT0004943665	UNICREDIT	UCDAX0,001SLC8000A200614	1.400
IT0004900749	UNICREDIT	UCDAX0,001SLP7000A210314	217.400
IT0004900764	UNICREDIT	UCDAX0,001SLP8000A210314	106.400
DE000DX1LMD1	DEUTSCHE BANK AG	DBDAXCCPBONSH5181CB120%E210714	48
DE000DX5F2B4	DEUTSCHE BANK AG	DBDAXCCPBONSH112%CB9625E200215	35
IT0004900756	UNICREDIT	UCDAX0,001SLC8000A210314	1.400
FR0011455427	SOCIETE GENERALE	SGDAX0,001SLP6500E191214	16.000
FR0011371699	SOCIETE GENERALE	SGDAX0,001SLP6000E191214	21.100
FR0011644319	SOCIETE GENERALE	SGDAX0,001SLP7500E181215	4.400
IT0004979438	BANCA IMI	BI DAX0,001SLP7000E200614	83.330
IT0004969884	UNICREDIT	UCDAX0,001SLC10000A190914	4.800
IT0004538895	BANCA IMI	BI DXAEC110,941P100%CE301014	26
DE000DB9ZDE7	DEUTSCHE BANK AG	DBDBFUBKCPQE230315	26
IT0004927254	UNICREDIT	UCDBK0,1SLC45A060614	40.000
IT0004971336	UNICREDIT	UCDBK0,1SLC42,5A070314	93.000
IT0004971377	UNICREDIT	UCDBK0,1SLC40A050914	10.000
IT0004971369	UNICREDIT	UCDBK0,1SLC34A050914	5.000
IT0004913627	UNICREDIT	UCDBK0,1SLC40A070314	36.000
IT0004927288	UNICREDIT	UCDBK0,1SLP40A060614	5.000
IT0004971351	UNICREDIT	UCDBK0,1SLC42,5A060614	25.000
FR0011644954	SOCIETE GENERALE	SGDBK0,1SLC38A191214	5.900
FR0011644962	SOCIETE GENERALE	SGDBK0,1SLC42A181215	4.900
FR0011644970	SOCIETE GENERALE	SGDBK0,1SLC44A181215	5.600
IT0004913700	UNICREDIT	UCDBK0,1SLP30A060614	34.000
IT0004946973	UNICREDIT	UCDBK0,1SLP30A050914	19.000
IT0004913684	UNICREDIT	UCDBK0,1SLC40A060614	15.000
IT0004913692	UNICREDIT	UCDBK0,1SLP25A060614	143.000
IT0004946932	UNICREDIT	UCDBK0,1SLC37A050914	7.000
FR0011341577	SOCIETE GENERALE	SGDBK0,1SLC40A191214	7.100
IT0004913635	UNICREDIT	UCDBK0,1SLP25A070314	500.000
IT0004927221	UNICREDIT	UCDBK0,1SLP40A070314	7.000
IT0004913619	UNICREDIT	UCDBK0,1SLC35A070314	8.000
FR0011370659	SOCIETE GENERALE	SGDBK0,1SLC45A191214	11.800
IT0004947039	UNICREDIT	UCDBK0,1SLP30A051214	14.000
IT0004971344	UNICREDIT	UCDBK0,1SLC37,5A060614	9.000
IT0004927163	UNICREDIT	UCDBK0,1SLC45A070314	208.000
IT0004946940	UNICREDIT	UCDBK0,1SLC45A050914	22.000
IT0004971328	UNICREDIT	UCDBK0,1SLC37,5A070314	16.000
IT0004927197	UNICREDIT	UCDBK0,1SLC50A070314	1.000.000
IT0004971385	UNICREDIT	UCDBK0,1SLP40A050914	4.000

IT0004913676	UNICREDIT	UCDBK0,1SLC35A060614	6.000
FR0011644947	SOCIETE GENERALE	SGDBK0,1SLC36A191214	4.700
IT0004971393	UNICREDIT	UCDBK0,1SLC50A051214	28.000
IT0004913650	UNICREDIT	UCDBK0,1SLP35A070314	28.000
IT0004946999	UNICREDIT	UCDBK0,1SLC40A051214	8.000
IT0004913643	UNICREDIT	UCDBK0,1SLP30A070314	179.000
FR0011341585	SOCIETE GENERALE	SGDBK0,1SLC42A191214	8.500
IT0004913718	UNICREDIT	UCDBK0,1SLP35A060614	11.000
CH0225344040	CREDIT SUISSE	CRSDBD TDACCPXPB65%E041215	24
IT0004913825	UNICREDIT	UCDTE0,1SLP9A060614	357.000
IT0004971427	UNICREDIT	UCDTE0,1SLP11,5A070314	156.000
IT0004913767	UNICREDIT	UCDTE0,1SLC8,5A070314	6.000
IT0004947070	UNICREDIT	UCDTE0,1SLP8A050914	455.000
IT0004962277	UNICREDIT	UCDTE0,1SLC12A060614	21.000
IT0004947096	UNICREDIT	UCDTE0,1SLC12A051214	17.000
IT0004913791	UNICREDIT	UCDTE0,1SLC8A060614	5.000
IT0004913783	UNICREDIT	UCDTE0,1SLP7,5A070314	500.000
IT0004926678	UNICREDIT	UCDTE0,1SLC10,5A070314	12.000
IT0004913817	UNICREDIT	UCDTE0,1SLP7A060614	500.000
IT0004971419	UNICREDIT	UCDTE0,1SLC12,5A070314	42.000
IT0004947062	UNICREDIT	UCDTE0,1SLC11A050914	13.000
NL0009739044	BNP PARIBAS ARBITRAGE ISSUANCE	BPADTECCPXP11,095AE010414	22
IT0004947104	UNICREDIT	UCDTE0,1SLP10A051214	55.000
IT0004947088	UNICREDIT	UCDTE0,1SLC8A051214	5.000
NL0009689389	BNP PARIBAS ARBITRAGE ISSUANCE	BPADTECCPXP9,738AE030214	22
IT0004971401	UNICREDIT	UCDTE0,1SLC11,5A070314	20.000
IT0004971435	UNICREDIT	UCDTE0,1SLP11A060614	59.000
IT0004971443	UNICREDIT	UCDTE0,1SLC13A050914	28.000
IT0004926702	UNICREDIT	UCDTE0,1SLP9,5A070314	500.000
IT0004913809	UNICREDIT	UCDTE0,1SLC10A060614	9.000
IT0004920994	BANCA IMI	BI DTECCPBON115%CB78%E130515	22
IT0004947054	UNICREDIT	UCDTE0,1SLC9A050914	7.000
IT0004971450	UNICREDIT	UCDTE0,1SLP12A050914	23.000
IT0004913775	UNICREDIT	UCDTE0,1SLC9,5A070314	8.000
NL0010066007	BNP PARIBAS ARBITRAGE ISSUANCE	BPADTEORWCCPXPAB60%E300315	23
DE000DX9P3J9	DEUTSCHE BANK AG THE ROYAL BANK OF	DBBKTDOCCPXPAB66,4%E101016	23
GB00B8XJHP38	SCOTLAND PLC	RBDEVDNBCCPXPAB70%E210218	3
IT0004971468	UNICREDIT	UCDIA0,1SLC32,5A070314	10.000
IT0004971500	UNICREDIT	UCDIA0,1SLC30A051214	4.000
IT0004962285	UNICREDIT	UCDIA0,1SLC40A070314	152.000
IT0004971518	UNICREDIT	UCDIA0,1SLC40A051214	15.000
IT0004947179	UNICREDIT	UCDIA0,1SLC35A051214	8.000
IT0004971484	UNICREDIT	UCDIA0,1SLP35A070314	11.000
IT0004971526	UNICREDIT	UCDIA0,1SLP35A051214	4.000
IT0004947112	UNICREDIT	UCDIA0,1SLC40A060614	42.000

IT0004913965	UNICREDIT	UCDIA0,1SLP25A060614	56.000
IT0004913874	UNICREDIT	UCDIA0,1SLC30A070314	6.000
IT0004913957	UNICREDIT	UCDIA0,1SLP20A060614	350.000
IT0004947153	UNICREDIT	UCDIA0,1SLC25A051214	3.000
IT0004913890	UNICREDIT	UCDIA0,1SLP20A070314	350.000
IT0004913882	UNICREDIT	UCDIA0,1SLC35A070314	14.000
IT0004913924	UNICREDIT	UCDIA0,1SLC30A060614	5.000
IT0004926850	UNICREDIT	UCDIA0,1SLP30A070314	61.000
IT0004913932	UNICREDIT	UCDIA0,1SLC35A060614	9.000
IT0004913916	UNICREDIT	UCDIA0,1SLC25A060614	3.000
IT0004971492	UNICREDIT	UCDIA0,1SLC37,5A060614	19.000
IT0004971476	UNICREDIT	UCDIA0,1SLC37,5A070314	58.000
IT0004913908	UNICREDIT	UCDIA0,1SLP25A070314	1.000.000
IT0004913973	UNICREDIT	UCDIA0,1SLP30A060614	11.000
IT0004849771	BANCA ALETTI	ALDIVDAXCP115,32P100%CE061017	24
IT0004883960	BANCA ALETTI	ALDIVDAXCCPCH121,24E190118	24
IT0004826985	BANCA ALETTI	ALDIVDAXCP108,56P100%CE310717	23
FR0011644046	SOCIETE GENERALE	SGDJIO,001SLP14000A181215	2.600
FR0011545789	SOCIETE GENERALE	SGDJIO,001SLC18000A200614	33.300
GB00B8XJ4749	THE ROYAL BANK OF SCOTLAND PLC	RBDJISLML11900AB12257E300916	744
GB00B6HYK624	THE ROYAL BANK OF SCOTLAND PLC	RBDJISLML9250AB9528E310321	461
FR0011371954	SOCIETE GENERALE	SGDJIO,001SLP10000A200614	49.000
FR0011304047	SOCIETE GENERALE	SGDJIO,001SLC15000A200614	1.800
FR0011643915	SOCIETE GENERALE	SGDJIO,001SLC19000A200614	67.600
GB00B8XJ4418	THE ROYAL BANK OF SCOTLAND PLC	RBDJISLML12300AB12669E300916	817
NL0009402874	THE ROYAL BANK OF SCOTLAND PLC	RBSDJISLML8800AB9064E280220	4.330
NL0009542570	THE ROYAL BANK OF SCOTLAND PLC	RBSDJISLML9350AB9631E140820	4.690
GB00B9D4SP21	THE ROYAL BANK OF SCOTLAND PLC	RBDJISLMS18000AB17460E030619	3.516
FR0011371962	SOCIETE GENERALE	SGDJIO,001SLP11000A200614	41.300
FR0011304310	SOCIETE GENERALE	SGDJIO,001SLP11500A200614	27.900
FR0011643964	SOCIETE GENERALE	SGDJIO,001SLP15000A200614	7.700
FR0011455484	SOCIETE GENERALE	SGDJIO,001SLP12000A191214	8.700
FR0011371996	SOCIETE GENERALE	SGDJIO,001SLP10500A191214	14.700
FR0011643980	SOCIETE GENERALE	SGDJIO,001SLC20000A191214	34.200
FR0011304369	SOCIETE GENERALE	SGDJIO,001SLP10000A191214	17.200
NL0009060003	THE ROYAL BANK OF SCOTLAND PLC	RBSDJISLML8000AB8244E140119	3.890
FR0011371988	SOCIETE GENERALE	SGDJIO,001SLC16000A191214	2.500
FR0011304351	SOCIETE GENERALE	SGDJIO,001SLC18000A191214	8.900
FR0011545821	SOCIETE GENERALE	SGDJIO,001SLP13000A191214	6.500
FR0011371947	SOCIETE GENERALE	SGDJIO,001SLC17000A200614	8.800
FR0011644038	SOCIETE GENERALE	SGDJIO,001SLC21000A181215	10.700
NL0009629609	THE ROYAL BANK OF	RBSDJISLML9800AB10094E131120	502

	SCOTLAND PLC		
	THE ROYAL BANK OF		
GB00B6HYK848	SCOTLAND PLC	RBDJISLML9650AB9940E310321	489
	THE ROYAL BANK OF		
GB00B6HYK954	SCOTLAND PLC	RBDJISLML8900AB9167E310321	439
	THE ROYAL BANK OF		
GB00B8MLXL80	SCOTLAND PLC	RBDJISLML11500AB11845E010915	683
FR0011545854	SOCIETE GENERALE	SGDJIO,001SLC19000A181215	4.700
FR0011304385	SOCIETE GENERALE	SGDJIO,001SLP11000A191214	11.000
FR0011371939	SOCIETE GENERALE	SGDJIO,001SLC15500A200614	2.400
FR0011304062	SOCIETE GENERALE	SGDJIO,001SLC16000A200614	3.300
FR0011304336	SOCIETE GENERALE	SGDJIO,001SLP12500A200614	14.700
	THE ROYAL BANK OF		
GB00B78T2X46	SCOTLAND PLC	RBDJISLML10800AB11124E070621	594
	THE ROYAL BANK OF		
NL0009057249	SCOTLAND PLC	RBSDJISLML7200AB7403E140119	3.520
	THE ROYAL BANK OF		
NL0009361773	SCOTLAND PLC	RBSDJISLML9200AB9476E310320	4.580
	THE ROYAL BANK OF		
GB00B6HYKB73	SCOTLAND PLC	RBDJISLML8300AB8549E310321	406
	THE ROYAL BANK OF		
GB00B9D4T825	SCOTLAND PLC	RBDJISLML13000AB13390E030619	984
FR0011545862	SOCIETE GENERALE	SGDJIO,001SLP13000A181215	3.000
FR0011545813	SOCIETE GENERALE	SGDJIO,001SLC19000A191214	17.500
FR0011455476	SOCIETE GENERALE	SGDJIO,001SLP13000A200614	10.800
FR0011545839	SOCIETE GENERALE	SGDJIO,001SLC18000A181215	3.100
FR0011644020	SOCIETE GENERALE	SGDJIO,001SLP14000A191214	5.300
	THE ROYAL BANK OF		
GB00B70H0X24	SCOTLAND PLC	RBDJISLML10100AB10403E070521	526
	THE ROYAL BANK OF		
NL0009055532	SCOTLAND PLC	RBSDJISLML6500AB6661E190419	4.820
	THE ROYAL BANK OF		
GB00B9D4T155	SCOTLAND PLC	RBDJISLML13500AB13905E030619	1.157
FR0011545797	SOCIETE GENERALE	SGDJIO,001SLP14000A200614	8.900
FR0011304344	SOCIETE GENERALE	SGDJIO,001SLC17000A191214	4.200
DE000HV7LK69	UNICREDIT BANK	UCHDJUBAGCNPOPENP	261
DE000HV7LK85	UNICREDIT BANK	UCHDJUBENCNPOPENP	197
DE000HV7LLC0	UNICREDIT BANK	UCHDJUBNGCNPOPENP	1.479
DE000HV7LK44	UNICREDIT BANK	UCHDJUBSCNPOPENP	143
IT0004962319	UNICREDIT	UCUSEBA0,1SLC65A200614	24.000
IT0004962301	UNICREDIT	UCUSEBA0,1SLP45A200614	19.000
	THE ROYAL BANK OF		
NL0000875003	SCOTLAND PLC	RBSECORERCNPOPENP	32
	THE ROYAL BANK OF		
NL0009478759	SCOTLAND PLC	RBSEGX30CNPBENE080615	340
DE000CZ37NE5	COMMERZBANK	CBKELIAKICCPXPAB50%E160916	3
FR0011191501	SOCIETE GENERALE	SGENEL0,1SLC6A161216	250.000
FR0011191493	SOCIETE GENERALE	SGENEL0,1SLC5A161216	131.600
IT0004947401	UNICREDIT	UCENEL0,1SLC2,7A051214	33.000
DE000DX5LAS5	DEUTSCHE BANK AG	DBENELCCPBON108%B2,36E030314	22

FR0011394360	SOCIETE GENERALE	SGENEL0,1SLC4A210314	1.000.000
IT0004905409	UNICREDIT	UCENEL0,1SLP3A070314	500.000
IT0004570880	BANCA ALETTI	ALENELCP3,9P100%CE250215	25
IT0004962343	UNICREDIT	UCENEL0,1SLP2,5A050914	250.000
FR0011191485	SOCIETE GENERALE	SGENEL0,1SLC4A161216	63.300
	THE ROYAL BANK OF		
GB00B7CYWC49	SCOTLAND PLC	RBENELCCPBON2,503B1,7521E130416	18
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPB2	PRODUCTS EU	MQENELCCXP2,5E010414	26
FR0011456045	SOCIETE GENERALE	SGENEL0,1SLC5A151217	87.700
FR0011032259	SOCIETE GENERALE	SGENEL0,1SLC5A191214	1.000.000
FR0011394964	SOCIETE GENERALE	SGENEL0,1SLC3,2A190914	61.000
	SOCIETE GENERALE		
IT0006724568	EFFEKTEN	SGEENELCCXP3,0795CB2E301214	26
IT0004979693	BANCA IMI	BI ENEL0,1SLC3,6E030314	555.560
IT0004971575	UNICREDIT	UCENEL0,1SLC3,4A060614	98.000
	THE ROYAL BANK OF		
NL0009810530	SCOTLAND PLC	RBSENELSLMS5AB4,65E310321	2.463
FR0011456086	SOCIETE GENERALE	SGENEL0,1SLC6A151217	135.100
FR0011456284	SOCIETE GENERALE	SGENEL0,1SLP2,2A180915	128.200
FR0011395185	SOCIETE GENERALE	SGENEL0,1SLP2,6A191214	138.900
IT0004573561	BANCA ALETTI	ALENELCCPBON138%P100%B2,5875E260214	30
FR0011394865	SOCIETE GENERALE	SGENEL0,1SLC3,2A200614	65.800
FR0011394428	SOCIETE GENERALE	SGENEL0,1SLP2,6A210314	1.000.000
FR0011394915	SOCIETE GENERALE	SGENEL0,1SLC4,4A200614	714.300
	BNP PARIBAS		
NL0009527845	ARBITRAGE ISSUANCE	BPAENELCCPBON114%CB1,9786E090315	21
FR0011394394	SOCIETE GENERALE	SGENEL0,1SLC4,4A210314	1.000.000
IT0004947369	UNICREDIT	UCENEL0,1SLC2,5A050914	28.000
IT0004914211	UNICREDIT	UCENEL0,1SLP2,4A060614	500.000
FR0011455872	SOCIETE GENERALE	SGENEL0,1SLC3,8A180915	75.800
	BNP PARIBAS		
NL0009527548	ARBITRAGE ISSUANCE	BPAENELCCXP3,286AB70%E210214	21
	CREDIT AGRICOLE CIB		
GG00B6RYJZ42	FINANCIAL PROD	CAFENELCP3,7422CE161216	25
IT0004971559	UNICREDIT	UCENEL0,1SLC3,8A070314	500.000
IT0004979685	BANCA IMI	BI ENEL0,1SLC3,4E030314	217.390
IT0004971609	UNICREDIT	UCENEL0,1SLP3,4A060614	86.000
IT0004971617	UNICREDIT	UCENEL0,1SLC4A050914	263.000
	BNP PARIBAS		
NL0010401253	ARBITRAGE ISSUANCE	BPAENELSLTB2,88AB2,88E210314	5.020
IT0004971542	UNICREDIT	UCENEL0,1SLC3,5A070314	263.000
	THE ROYAL BANK OF		
GB00B8C50K86	SCOTLAND PLC	RBENELSLML1,6AB1,72E020215	1.351
	BNP PARIBAS		
NL0010399234	ARBITRAGE ISSUANCE	BPAENELCCPBON113%CB2,2456E190615	24
DE000HV8AZ56	UNICREDIT BANK	UCHENELCCPBON2,938CB2,0566E051214	22
	BNP PARIBAS		
NL0010402038	ARBITRAGE ISSUANCE	BPAENELSLTB3,68AB3,68E210314	7.289

GB00B7NMRP59	THE ROYAL BANK OF SCOTLAND PLC	RBENELSLML1,9AB2,04E050115	1.502
DE000MQ4JTJ9	MACQUARIE STRUCTURED PRODUCTS EU	MQENELCCXP2,2E161214	25
NL0010556528	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCCXP2,502AE310816	2
IT0004633936	BANCA ALETTI	ALENELCCPBON132%P100%B1,955E300915	23
DE000DX5LAY3	DEUTSCHE BANK AG	DBENELCCPBON116%CB2,36E030314	22
IT0004629660	BANCA ALETTI	ALENELCCXP3,94AE080914	25
IT0004905417	UNICREDIT	UCENEL0,1SLP2,4A070314	500.000
IT0004914187	UNICREDIT	UCENEL0,1SLC2,6A060614	31.000
IT0004962350	UNICREDIT	UCENEL0,1SLC3A051214	44.000
NL0009527654	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCCPBON118%CB1,859E200315	21
FR0011394881	SOCIETE GENERALE	SGENEL0,1SLC3,6A200614	135.100
IT0004947377	UNICREDIT	UCENEL0,1SLC3A050914	49.000
IT0004914195	UNICREDIT	UCENEL0,1SLC3A060614	52.000
LU0974411380	SOCIETE GENERALE ISSUER	SGIENELCCPBON112%CB1,68E250915	26
IT0004914203	UNICREDIT	UCENEL0,1SLP2A060614	500.000
FR0011457290	SOCIETE GENERALE	SGENEL0,1SLC3,4A200315	60.200
IT0004958978	BANCA IMI	BI ENEL0,1SLC3E030314	63.290
FR0011395276	SOCIETE GENERALE	SGENEL0,1SLP2,6A161216	48.500
FR0011394469	SOCIETE GENERALE	SGENEL0,1SLP3A210314	384.600
NL0009329820	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCP4,14P100%CE010414	25
DE000DX5LAZ0	DEUTSCHE BANK AG	DBENELCCPBON121%CB2,2125E010914	21
FR0011301852	SOCIETE GENERALE	SGENEL0,1SLC3A161216	32.500
NL0010056164	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCCXP3,286AE140214	22
IT0004914161	UNICREDIT	UCENEL0,1SLC2,4A070314	26.000
IT0004905391	UNICREDIT	UCENEL0,1SLC3,6A070314	357.000
NL0010065702	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCCXP2,86AE160315	23
NL0010067484	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENELCCXPB95%E210314	25
FR0011456151	SOCIETE GENERALE	SGENEL0,1SLP2A151217	70.400
FR0011455807	SOCIETE GENERALE	SGENEL0,1SLC3,4A180915	53.200
FR0011457167	SOCIETE GENERALE	SGENEL0,1SLC3,4A191214	72.500
IT0004958986	BANCA IMI	BI ENEL0,1SLC3,2E030314	106.380
FR0011455724	SOCIETE GENERALE	SGENEL0,1SLC3A180915	37.900
IT0004902257	UNICREDIT	UCENEL0,1SLP2,7A070314	500.000
IT0004958960	BANCA IMI	BI ENEL0,1SLC2,8E030314	43.100
IT0004971567	UNICREDIT	UCENEL0,1SLP3,3A070314	192.000
IT0004979727	BANCA IMI	BI ENEL0,1SLC3,6E020614	192.310
IT0004971583	UNICREDIT	UCENEL0,1SLC3,6A060614	152.000
IT0004979735	BANCA IMI	BI ENEL0,1SLC3,8E020614	333.330
FR0011457225	SOCIETE GENERALE	SGENEL0,1SLP2,2A191214	263.200
DE000DE3S479	DEUTSCHE BANK AG	DBENELCCXPAB1,8462E110116	23

FR0011191451	SOCIETE GENERALE	SGENEL0,1SLC4A181215	92.600
FR0011032267	SOCIETE GENERALE	SGENEL0,1SLC6A191214	1.000.000
FR0011191477	SOCIETE GENERALE	SGENEL0,1SLC6A181215	500.000
FR0011394998	SOCIETE GENERALE	SGENEL0,1SLC3,6A190914	108.700
IT0004947435	UNICREDIT	UCENEL0,1SLP2A051214	385.000
IT0004590193	BANCA IMI	BI ENELCP4,12P100%CE090414	25
	BNP PARIBAS		
NL0009527860	ARBITRAGE ISSUANCE	BPAENELCPP100%CE070317	23
	BNP PARIBAS		
NL0010228847	ARBITRAGE ISSUANCE	BPAENELCCXP3,03AE140915	24
FR0011457282	SOCIETE GENERALE	SGENEL0,1SLC3A200315	40.300
IT0004947419	UNICREDIT	UCENEL0,1SLC3,2A051214	54.000
IT0004962335	UNICREDIT	UCENEL0,1SLC3,2A060614	66.000
	BNP PARIBAS		
NL0010220968	ARBITRAGE ISSUANCE	BPAENELCP2,18CE270717	22
FR0011104371	SOCIETE GENERALE	SGENEL0,1SLC4A191214	217.400
FR0011191469	SOCIETE GENERALE	SGENEL0,1SLC5A181215	217.400
IT0004947385	UNICREDIT	UCENEL0,1SLP2A050914	500.000
FR0011394329	SOCIETE GENERALE	SGENEL0,1SLC3,6A210314	263.200
IT0004902281	UNICREDIT	UCENEL0,1SLC3,3A070314	125.000
FR0011395151	SOCIETE GENERALE	SGENEL0,1SLP2,6A190914	185.200
FR0011455617	SOCIETE GENERALE	SGENEL0,1SLC3A190615	37.900
IT0004914179	UNICREDIT	UCENEL0,1SLP2A070314	500.000
FR0011394931	SOCIETE GENERALE	SGENEL0,1SLP3A200614	172.400
FR0011394899	SOCIETE GENERALE	SGENEL0,1SLC4A200614	294.100
FR0011395169	SOCIETE GENERALE	SGENEL0,1SLP3A190914	96.200
FR0011395235	SOCIETE GENERALE	SGENEL0,1SLP2,6A181215	70.400
FR0011455948	SOCIETE GENERALE	SGENEL0,1SLC4A151217	53.200
	THE ROYAL BANK OF		
GB00B9D3V278	SCOTLAND PLC	RBENELCCXPB2,123E190314	23
IT0004962327	UNICREDIT	UCENEL0,1SLC2,8A060614	38.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPA4	PRODUCTS EU	MQENELCCXP2,2E010414	26
	BNP PARIBAS		
NL0010364055	ARBITRAGE ISSUANCE	BPAENELCCXP3,212AE020216	24
FR0011301829	SOCIETE GENERALE	SGENEL0,1SLC3A191214	44.200
	BNP PARIBAS		
NL0010068953	ARBITRAGE ISSUANCE	BPAENELCCPOP2,326P300%CB55%E170715	18
IT0004902265	UNICREDIT	UCENEL0,1SLC2,7A070314	37.000
FR0011456268	SOCIETE GENERALE	SGENEL0,1SLP2,2A190615	172.400
DE000DX5LB00	DEUTSCHE BANK AG	DBENELCCPBON123%CB2,065E020315	22
IT0004971625	UNICREDIT	UCENEL0,1SLP3,5A050914	51.000
IT0004979701	BANCA IMI	BI ENEL0,1SLC3,8E030314	1.000.000
	BNP PARIBAS		
NL0010402020	ARBITRAGE ISSUANCE	BPAENELSLTB3,52AB3,52E210314	11.601
IT0004952930	BANCA ALETTI	ALENELCCPCH2,502E160818	25
	THE ROYAL BANK OF		
NL0009871417	SCOTLAND PLC	RBSENELSLMS4,3AB3,99E310321	7.042
IT0004971591	UNICREDIT	UCENEL0,1SLC4A060614	417.000

GB00B9D46W53	THE ROYAL BANK OF SCOTLAND PLC	RBENELSLMS4AB3,72E030619	5.656
LU1004007586	SOCIETE GENERALE ISSUER	SGIENELCCPBON129%CB3,2E240616	31
FR0011395102	SOCIETE GENERALE	SGENEL0,1SLC4A190914	208.300
DE000DX5LAU1	DEUTSCHE BANK AG MACQUARIE STRUCTURED PRODUCTS EU	DBENELCCPBON115%B2,065E020315	21
DE000MQ4KPC0	UNICREDIT	MQENELCCXP3E010414	26
IT0004947427	UNICREDIT	UCENEL0,1SLP1,5A051214	500.000
IT0004947393	SOCIETE GENERALE EFFEKTEN	UCENEL0,1SLC2,2A051214	21.000
IT0006723685	BANCA IMI	SGEENELCCXP3,615CB2,4E250714	26
IT0004979719	THE ROYAL BANK OF SCOTLAND PLC	BI ENEL0,1SLC3,4E020614	116.280
GB00B7NMRQ66	MACQUARIE STRUCTURED PRODUCTS EU	RBENELSLML1,6AB1,72E050115	1.263
DE000MQ3J4C1	SOCIETE GENERALE	MQENELCCPCHB2,86E020614	35
FR0011395128	UNICREDIT	SGENEL0,1SLC4,4A190914	416.700
IT0004902273	DEUTSCHE BANK AG	UCENEL0,1SLC3A070314	61.000
DE000DX5LAT3	SOCIETE GENERALE	DBENELCCPBON115%B2,2125E010914	21
FR0011455591	SOCIETE GENERALE	SGENEL0,1SLC3,8A200315	96.200
FR0011455641	SOCIETE GENERALE	SGENEL0,1SLC3,4A190615	54.300
FR0011455674	SOCIETE GENERALE	SGENEL0,1SLC3,8A190615	82.000
FR0011394923	SOCIETE GENERALE	SGENEL0,1SLP2,6A200614	416.700
FR0011456227	SOCIETE GENERALE	SGENEL0,1SLP2,2A200315	208.300
IT0004971534	UNICREDIT BNP PARIBAS	UCENEL0,1SLC3,2A070314	100.000
NL0010401261	ARBITRAGE ISSUANCE	BPAENELSLTB2,72AB2,72E210314	3.840
NL0009791151	THE ROYAL BANK OF SCOTLAND PLC	RBSENELSLMS5,45AB5,06E310321	1.958
FR0011301837	SOCIETE GENERALE	SGENEL0,1SLC3A181215	36.800
FR0011394261	SOCIETE GENERALE	SGENEL0,1SLC3,2A210314	89.300
IT0004932759	UNICREDIT	UCEGPW0,1SLP1,8A070314	500.000
FR0011456748	SOCIETE GENERALE	SGEGPW0,1SLP1A181215	714.300
IT0004971641	UNICREDIT	UCEGPW0,1SLC1,9A070314	227.000
IT0004914096	UNICREDIT	UCEGPW0,1SLP1A060614	500.000
IT0004914104	UNICREDIT	UCEGPW0,1SLP1,2A060614	500.000
IT0004932791	UNICREDIT	UCEGPW0,1SLP1,8A060614	250.000
IT0004914088	UNICREDIT	UCEGPW0,1SLC1,8A060614	109.000
IT0004914039	UNICREDIT	UCEGPW0,1SLC1,6A070314	72.000
IT0004926595	UNICREDIT	UCEGPW0,1SLC1,8A070314	143.000
IT0004947260	UNICREDIT	UCEGPW0,1SLP1,3A050914	500.000
FR0011301621	SOCIETE GENERALE	SGEGPW0,1SLC2A191214	131.600
IT0004932734	UNICREDIT	UCEGPW0,1SLC2A070314	333.000
IT0004947278	UNICREDIT	UCEGPW0,1SLC1,6A051214	61.000
IT0004932783	UNICREDIT	UCEGPW0,1SLP1,6A060614	500.000
FR0011301613	SOCIETE GENERALE	SGEGPW0,1SLC1,4A191214	42.700

FR0011456862	SOCIETE GENERALE	SGEGPW0,1SLC2,2A161216	72.500
IT0004947286	UNICREDIT	UCEGPW0,1SLC2A051214	128.000
IT0004947302	UNICREDIT	UCEGPW0,1SLP1,2A051214	500.000
FR0011456664	SOCIETE GENERALE	SGEGPW0,1SLC2,2A181215	125.000
IT0004914112	UNICREDIT	UCEGPW0,1SLP1,4A060614	500.000
IT0004947237	UNICREDIT	UCEGPW0,1SLC1,7A050914	81.000
IT0004971658	UNICREDIT	UCEGPW0,1SLP1,6A050914	417.000
FR0011397173	SOCIETE GENERALE	SGEGPW0,1SLC2A200614	192.300
FR0011456805	SOCIETE GENERALE	SGEGPW0,1SLC1,8A161216	51.000
IT0004914062	UNICREDIT	UCEGPW0,1SLC1,4A060614	46.000
FR0011397348	SOCIETE GENERALE	SGEGPW0,1SLP1A200614	1.000.000
IT0004914054	UNICREDIT	UCEGPW0,1SLP1,6A070314	500.000
DE000HV8AZ49	UNICREDIT BANK	UCHEGPWCCPBON1,662CB1,1634E051214	20
IT0004932775	UNICREDIT	UCEGPW0,1SLC2,2A060614	385.000
IT0004914047	UNICREDIT	UCEGPW0,1SLP1,4A070314	500.000
IT0004947310	UNICREDIT	UCEGPW0,1SLP1,6A051214	294.000
IT0004932742	UNICREDIT	UCEGPW0,1SLC2,2A070314	500.000
FR0011397124	SOCIETE GENERALE	SGEGPW0,1SLC1,6A200614	64.900
FR0011397397	SOCIETE GENERALE	SGEGPW0,1SLP1A191214	1.000.000
IT0004914070	UNICREDIT	UCEGPW0,1SLC1,6A060614	68.000
IT0004914021	UNICREDIT	UCEGPW0,1SLC1,4A070314	46.000
FR0011456938	SOCIETE GENERALE	SGEGPW0,1SLP1A161216	312.500
IT0004971633	UNICREDIT	UCEGPW0,1SLC1,7A070314	98.000
IT0004947252	UNICREDIT	UCEGPW0,1SLC2,1A050914	208.000
IT0004932767	UNICREDIT	UCEGPW0,1SLC2A060614	192.000
FR0011456342	SOCIETE GENERALE	SGEGPW0,1SLC1,8A181215	68.500
DE000A11AF26	NATIXIS STRUCTURED PRODUCTS LIMITED	NTXEEFUGACCPXPAB50%E181217	2
DE000MQ4KPW8	MACQUARIE STRUCTURED PRODUCTS EU	MQEEGICNPDIS010715	29
IT0006720152	SOCIETE GENERALE EFFEKTEN	SGEEEGICCPXPAB50%E050814	2
DE000A1X49U5	NATIXIS STRUCTURED PRODUCTS LIMITED	NTXEEGEUNCCPXPAB50%E270617	2
DE000A1X49T7	NATIXIS STRUCTURED PRODUCTS LIMITED	NTXEEINFCCPXPAB50%E270617	3
GB00B6HZ2364	THE ROYAL BANK OF SCOTLAND PLC	RBELBTAACCPXPAB50%E220816	2
FR0011456292	SOCIETE GENERALE	SGENIO,1SLC22A190615	44.200
IT0004635048	BANCA IMI	BI ENICP16,17P100%CE081015	24
IT0004971674	UNICREDIT	UCENIO,1SLP20A060614	8.000
NL0010401147	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENISLTB15,69AB15,69E210314	1.437
NL0010401154	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENISLTB14,82AB14,82E210314	978
LU0974413246	SOCIETE GENERALE ISSUER	SGIENICCPBON110%CB11E250915	27
FR0011396043	SOCIETE GENERALE	SGENIO,1SLC24A190914	238.100
FR0011396167	SOCIETE GENERALE	SGENIO,1SLP16A190914	19.800

FR0011396464	SOCIETE GENERALE	SGENIO,1SLP16A191214	14.500
FR0011456730	SOCIETE GENERALE	SGENIO,1SLC24A180915	58.100
FR0011457746	SOCIETE GENERALE	SGENIO,1SLC20A190615	26.200
DE000DX5LB26	DEUTSCHE BANK AG	DBENICCPBON112%CB13,05E010914	23
IT0004902349	UNICREDIT	UCENIO,1SLC18A070314	68.000
IT0004947641	UNICREDIT	UCENIO,1SLC17A060614	21.000
FR0011062967	SOCIETE GENERALE	SGENIO,1SLC24A191214	172.400
FR0011062975	SOCIETE GENERALE	SGENIO,1SLP10A191214	108.700
FR0011191535	SOCIETE GENERALE	SGENIO,1SLC20A161216	16.300
IT0004902307	UNICREDIT	UCENIO,1SLP14A070314	357.000
FR0011396969	SOCIETE GENERALE	SGENIO,1SLP16A161216	6.300
	BNP PARIBAS		
NL0010514394	ARBITRAGE ISSUANCE	BPAENICCPXP16,61AE010816	3
	BNP PARIBAS		
NL0010389706	ARBITRAGE ISSUANCE	BPAENICCPXP17,54AE280217	25
FR0011395573	SOCIETE GENERALE	SGENIO,1SLP12A210314	1.000.000
FR0011395706	SOCIETE GENERALE	SGENIO,1SLP12A200614	172.400
IT0004947765	UNICREDIT	UCENIO,1SLC14A051214	7.000
IT0004971666	UNICREDIT	UCENIO,1SLP20A070314	9.000
	BNP PARIBAS		
NL0010397626	ARBITRAGE ISSUANCE	BPAENICCPBON110%CB14,175E200614	24
FR0011395599	SOCIETE GENERALE	SGENIO,1SLP14A210314	312.500
FR0011395656	SOCIETE GENERALE	SGENIO,1SLC22A200614	238.100
FR0011456797	SOCIETE GENERALE	SGENIO,1SLC24A151217	21.700
FR0011191527	SOCIETE GENERALE	SGENIO,1SLC24A181215	49.000
FR0011191519	SOCIETE GENERALE	SGENIO,1SLC20A181215	21.000
FR0011457720	SOCIETE GENERALE	SGENIO,1SLC22A200315	55.600
IT0004947617	UNICREDIT	UCENIO,1SLC24A070314	500.000
IT0004959000	BANCA IMI	BI ENIO,1SLC19E030314	333.330
FR0011396217	SOCIETE GENERALE	SGENIO,1SLC22A191214	83.300
IT0004902331	UNICREDIT	UCENIO,1SLC16A070314	16.000
IT0004962368	UNICREDIT	UCENIO,1SLC20A051214	41.000
	BNP PARIBAS		
NL0010363958	ARBITRAGE ISSUANCE	BPAENICCPXP18,49P250%ACE020216	25
IT0004914294	UNICREDIT	UCENIO,1SLP16A060614	34.000
IT0004947609	UNICREDIT	UCENIO,1SLC21A070314	1.000.000
FR0011396100	SOCIETE GENERALE	SGENIO,1SLP14A190914	40.000
	BNP PARIBAS		
NL0010228854	ARBITRAGE ISSUANCE	BPAENICCPXP18,7AE140915	25
IT0004947682	UNICREDIT	UCENIO,1SLC26A060614	500.000
	BNP PARIBAS		
NL0009098110	ARBITRAGE ISSUANCE	BPAENICP15,28P100%CE250714	23
FR0011457076	SOCIETE GENERALE	SGENIO,1SLP14A190615	17.200
IT0004902372	UNICREDIT	UCENIO,1SLP18A070314	23.000
IT0004947666	UNICREDIT	UCENIO,1SLC21A060614	357.000
IT0004958994	BANCA IMI	BI ENIO,1SLC18E030314	96.150
IT0004979768	BANCA IMI	BI ENIO,1SLC20E020614	250.000
IT0004971682	UNICREDIT	UCENIO,1SLP20A050914	7.000
IT0004914252	UNICREDIT	UCENIO,1SLC18A060614	38.000

IT0004914278	UNICREDIT	UCENIO,1SLC22A060614	833.000
IT0004914260	UNICREDIT	UCENIO,1SLC20A060614	250.000
IT0004947591	UNICREDIT	UCENIO,1SLC19A070314	227.000
NL0009870930	THE ROYAL BANK OF SCOTLAND PLC	RBSENISLML9AB9,45E310321	244
NL0009870955	THE ROYAL BANK OF SCOTLAND PLC	RBSENISLML11AB11,55E310321	308
GB00B85WZJ04	THE ROYAL BANK OF SCOTLAND PLC	RBENISLMS22AB20,9E020915	1.025
DE000MQ4KPD8	MACQUARIE STRUCTURED PRODUCTS EU	MQENICCPXP16E010414	27
IT0004947633	UNICREDIT	UCENIO,1SLP10A070314	500.000
FR0011395680	SOCIETE GENERALE	SGENIO,1SLC24A200614	625.000
IT0004947690	UNICREDIT	UCENIO,1SLP12A060614	278.000
FR0011457761	SOCIETE GENERALE	SGENIO,1SLP14A200315	22.300
FR0011104728	SOCIETE GENERALE	SGENIO,1SLC16A191214	11.300
DE000MQ3J4D9	MACQUARIE STRUCTURED PRODUCTS EU	MQENICCPCHB10,43E020614	24
FR0011456383	SOCIETE GENERALE	SGENIO,1SLC20A180915	23.100
IT0004947658	UNICREDIT	UCENIO,1SLC19A060614	72.000
IT0004947724	UNICREDIT	UCENIO,1SLC20A050914	63.000
FR0011395722	SOCIETE GENERALE	SGENIO,1SLP14A200614	64.900
FR0011396084	SOCIETE GENERALE	SGENIO,1SLP12A190914	90.900
DE000CZ37PY8	COMMERZBANK	CBKENICCPXPAB70%E181116	3
IT0004947674	UNICREDIT	UCENIO,1SLC24A060614	1.000.000
GB00B8QQYX86	THE ROYAL BANK OF SCOTLAND PLC	RBENISLMS23,7AB22,51E161115	525
GB00B9D46S18	THE ROYAL BANK OF SCOTLAND PLC	RBENISLMS24,69AB22,96E030619	418
NL0009870948	THE ROYAL BANK OF SCOTLAND PLC	RBSENISLML10AB10,5E310321	273
GB00B9D46V47	THE ROYAL BANK OF SCOTLAND PLC	RBENISLMS22,22AB20,66E030619	704
NL0009598093	THE ROYAL BANK OF SCOTLAND PLC	RBSENISLML10,5AB11,03E300920	283
GB00B7CYSM68	THE ROYAL BANK OF SCOTLAND PLC	RBENISLML14,5AB15,23E280214	597
NL0010293882	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENICCPXP17,81AE301115	25
NL0010298444	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENICCPXP19,01AE040117	27
IT0004790538	BANCA ALETTI	ALENICP16,9P100%CE290716	26
IT0004947716	UNICREDIT	UCENIO,1SLC18A050914	24.000
IT0004937865	BANCA ALETTI	ALENICCPCH16,42E190718	25
FR0011395490	SOCIETE GENERALE	SGENIO,1SLC20A210314	277.800
IT0004947757	UNICREDIT	UCENIO,1SLP16A050914	23.000
NL0010188579	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENICP15,63CE270617	24
FR0011396886	SOCIETE GENERALE	SGENIO,1SLC28A161216	57.500

FR0011191543	SOCIETE GENERALE	SGENIO,1SLC24A161216	31.600
FR0011396019	SOCIETE GENERALE	SGENIO,1SLC22A190914	106.400
FR0011396829	SOCIETE GENERALE	SGENIO,1SLP16A181215	8.400
LU0975313825	ISSUER	SGIENICCPBON114%CB12E250915	28
FR0011456920	SOCIETE GENERALE	SGENIO,1SLP12A151217	9.600
IT0004947583	UNICREDIT	UCENIO,1SLC17A070314	29.000
FR0011456847	SOCIETE GENERALE	SGENIO,1SLC28A151217	36.200
DE000DX5LB18	DEUTSCHE BANK AG	DBENICCPBON108%CB13,92E030314	23
IT0004562119	BANCA ALETTI	ALENICCPBON138%P100%B11,0045E290114	18
DE000DX5LB34	DEUTSCHE BANK AG	DBENICCPBON115%CB12,18E020315	24
IT0004914245	UNICREDIT	UCENIO,1SLC16A060614	14.000
IT0004959018	BANCA IMI	BI ENIO,1SLC20E030314	833.330
FR0011395615	SOCIETE GENERALE	SGENIO,1SLP16A210314	73.500
IT0004979743	BANCA IMI	BI ENIO,1SLC18E020614	58.140
	BNP PARIBAS		
NL0010401915	ARBITRAGE ISSUANCE	BPAENISLTB19,17AB19,17E210314	1.326
	THE ROYAL BANK OF		
GB00B78TT772	SCOTLAND PLC	RBENISLML13AB13,65E070621	438
IT0004902356	UNICREDIT	UCENIO,1SLC20A070314	714.000
	THE ROYAL BANK OF		
GB00B6HYGH57	SCOTLAND PLC	RBENISLML12AB12,6E120421	373
	THE ROYAL BANK OF		
GB00B7CYSQ07	SCOTLAND PLC	RBENISLML13,5AB14,18E280214	478
IT0004914302	UNICREDIT	UCENIO,1SLP18A060614	15.000
FR0011395540	SOCIETE GENERALE	SGENIO,1SLC24A210314	1.000.000
IT0004819832	BANCA ALETTI	ALENICP16,27P120%CE290617	26
FR0011457001	SOCIETE GENERALE	SGENIO,1SLP14A180915	15.500
FR0011395961	SOCIETE GENERALE	SGENIO,1SLC20A190914	47.600
IT0004728272	BANCA ALETTI	ALENICCPBON124%P100%B9,786E250615	22
FR0011456425	SOCIETE GENERALE	SGENIO,1SLC22A180915	37.000
IT0004947740	UNICREDIT	UCENIO,1SLP14A050914	51.000
IT0004947773	UNICREDIT	UCENIO,1SLC16A051214	12.000
IT0004947815	UNICREDIT	UCENIO,1SLP16A051214	16.000
	BNP PARIBAS		
NL0010067476	ARBITRAGE ISSUANCE	BPAENICCPXPB95%E210314	28
IT0004947799	UNICREDIT	UCENIO,1SLP12A051214	62.000
FR0011395912	SOCIETE GENERALE	SGENIO,1SLP16A200614	27.000
FR0011396597	SOCIETE GENERALE	SGENIO,1SLC28A181215	113.600
FR0011456326	SOCIETE GENERALE	SGENIO,1SLC24A190615	75.800
IT0004947781	UNICREDIT	UCENIO,1SLC18A051214	22.000
IT0004914286	UNICREDIT	UCENIO,1SLP14A060614	98.000
IT0004979776	BANCA IMI	BI ENIO,1SLC21E020614	454.550
	CREDIT AGRICOLE CIB		
GG00B3Z7QS69	FINANCIAL PROD	CAFENICP14P100%CE181215	24
	THE ROYAL BANK OF		
GB00B6HYGG41	SCOTLAND PLC	RBENISLML12,5AB13,13E120421	404
	THE ROYAL BANK OF		
GB00B6HYGJ71	SCOTLAND PLC	RBENISLML11AB11,55E120421	322

FR0011395516	SOCIETE GENERALE	SGENIO,1SLC22A210314	1.000.000
IT0004902299	UNICREDIT	UCENIO,1SLC22A070314	1.000.000
IT0004947732	UNICREDIT	UCENIO,1SLP12A050914	116.000
FR0011395631	SOCIETE GENERALE	SGENIO,1SLC20A200614	83.300
IT0004902364	UNICREDIT	UCENIO,1SLP16A070314	98.000
FR0011396795	SOCIETE GENERALE	SGENIO,1SLP12A181215	20.300
FR0011457738	SOCIETE GENERALE	SGENIO,1SLC24A200315	100.000
IT0004947708	UNICREDIT	UCENIO,1SLC16A050914	12.000
FR0011457712	SOCIETE GENERALE	SGENIO,1SLC20A200315	30.500
IT0004947625	UNICREDIT	UCENIO,1SLC28A070314	500.000
IT0004947807	UNICREDIT	UCENIO,1SLP14A051214	30.000
FR0011062959	SOCIETE GENERALE	SGENIO,1SLC20A191214	47.200
FR0011396936	SOCIETE GENERALE	SGENIO,1SLP12A161216	12.900
	BNP PARIBAS		
NL0009689991	ARBITRAGE ISSUANCE	BPAENICP15,57P111%CE020215	25
IT0004979750	BANCA IMI	BI ENIO,1SLC19E020614	119.050
	BNP PARIBAS		
NL0010401923	ARBITRAGE ISSUANCE	BPAENISLTB20,04AB20,04E210314	911
GB00B5286315	BARCLAYS BANK	BARENISLML11,5AB12,1E260816	350
	BNP PARIBAS		
NL0010293841	ARBITRAGE ISSUANCE	BPAENICCPX17,81AE071215	26
FR0011396308	SOCIETE GENERALE	SGENIO,1SLP14A191214	26.200
	BNP PARIBAS		
NL0009099902	ARBITRAGE ISSUANCE	BPAEENCCPXPE090115	26
	BNP PARIBAS		
NL0010489480	ARBITRAGE ISSUANCE	BPAEENCCXPAB55%E050716	25
DE000DX4YR99	DEUTSCHE BANK AG	DBEENCCXPAB70%E190215	23
	BNP PARIBAS		
NL0010391033	ARBITRAGE ISSUANCE	BPAEENCCXPAB60%E290317	25
IT0004888050	BANCA IMI	BI ENENGSCCPBON115%ACB62%E040914	23
DE000MS0E6R8	MORGAN STANLEY BV	MSBBKEEDFCPPXPAB50%P050118	2
DE000CZ36BA0	COMMERZBANK	CBKEFGETICCPXPAB50%E230516	2
	BNP PARIBAS		
NL0009313337	ARBITRAGE ISSUANCE	BPAEGEDFSCCPXPP200116	3
	BNP PARIBAS		
NL0009273085	ARBITRAGE ISSUANCE	BPAEGEDFSCCPXPP231215	3
	THE ROYAL BANK OF		
GB00B8XJJ463	SCOTLAND PLC	RBENISUCCCPXPAB75%E150115	2
	SOCIETE GENERALE		
DE000SGOP9N0	EFFEKTEN	SGEENDBCCPE120614	25
	SOCIETE GENERALE		
DE000SG08BQ1	EFFEKTEN	SGEENFBCCPE230614	25
	BNP PARIBAS		
NL0009435049	ARBITRAGE ISSUANCE	BPAERANSKCCPXAQE260515	25
	BNP PARIBAS		
NL0010188165	ARBITRAGE ISSUANCE	BPAENSNSACCPXPAB50%E090714	3
	BNP PARIBAS		
NL0009805761	ARBITRAGE ISSUANCE	BPAETNRPVCCPXAQE150716	25
	BNP PARIBAS		
NL0009805779	ARBITRAGE ISSUANCE	BPAETNRPVCPAQE140616	25
FR0011644988	SOCIETE GENERALE	SGEOANO,1SLC17A181215	27.500

FR0011341676	SOCIETE GENERALE	SGEOAN0,1SLC24A191214	1.000.000
FR0011341668	SOCIETE GENERALE	SGEOAN0,1SLC23A191214	833.300
FR0011370931	SOCIETE GENERALE	SGEOAN0,1SLC18A191214	104.200
IT0004920986	BANCA IMI	BI EOANCCPBON115%CB80%E130515	24
FR0011644996	SOCIETE GENERALE	SGEOAN0,1SLC19A181215	41.300
FR0011453018	SOCIETE GENERALE	SGEOAN0,1SLC15A191214	31.600
FR0011370949	SOCIETE GENERALE BNP PARIBAS	SGEOAN0,1SLC19A191214	161.300
NL0010220976	ARBITRAGE ISSUANCE	BPAEOANCCXP17,065AE270715	27
FR0011453026	SOCIETE GENERALE	SGEOAN0,1SLC16A191214	47.600
IT0004914476	UNICREDIT	UCERG0,1SLP7A060614	238.000
IT0004971724	UNICREDIT	UCERG0,1SLC9A051214	12.000
IT0004914369	UNICREDIT	UCERG0,1SLC8A070314	12.000
IT0004914468	UNICREDIT	UCERG0,1SLP6A060614	500.000
IT0004914443	UNICREDIT	UCERG0,1SLC9A060614	15.000
IT0004914450	UNICREDIT	UCERG0,1SLP5A060614	500.000
IT0004914419	UNICREDIT	UCERG0,1SLC6A060614	6.000
IT0004914484	UNICREDIT	UCERG0,1SLP8A060614	72.000
IT0004914377	UNICREDIT	UCERG0,1SLC9A070314	19.000
IT0004914401	UNICREDIT	UCERG0,1SLP7A070314	500.000
IT0004914435	UNICREDIT	UCERG0,1SLC8A060614	11.000
IT0004932833	UNICREDIT	UCERG0,1SLP8A070314	333.000
IT0004971690	UNICREDIT	UCERG0,1SLC10A070314	36.000
IT0004971716	UNICREDIT	UCERG0,1SLC11A060614	37.000
IT0004914393	UNICREDIT	UCERG0,1SLP6A070314	500.000
IT0004971708	UNICREDIT	UCERG0,1SLP9A070314	109.000
IT0004914351	UNICREDIT	UCERG0,1SLC7A070314	8.000
IT0004971732	UNICREDIT	UCERG0,1SLP9A051214	20.000
IT0004932825	UNICREDIT	UCERG0,1SLC11A070314	83.000
IT0004947898	UNICREDIT	UCERG0,1SLC11A051214	20.000
IT0004914427	UNICREDIT	UCERG0,1SLC7A060614	8.000
IT0004932841	UNICREDIT	UCERG0,1SLC10A060614	23.000
GB00B6HZ2703	THE ROYAL BANK OF SCOTLAND PLC	RBEUACNNCPSP100%E310715	2
IT0004813702	BANCA ALETTI	ALEBHPTZCP0,2304P250%E150515	26
DE000DE6V4Z8	DEUTSCHE BANK AG	DBEBRICZCP1QE150714	25
IT0006716978	SOCIETE GENERALE EFFEKTEN	SGEEUBTIACCPXPAQB70%E070116	4
IT0004643984	BANCA IMI	BI EURCHF1,3668P132%QE291014	25
IT0004677552	BANCA IMI	BI EURGBPCPSH0,8486PQE090215	24
IT0004572035	BANCA AKROS	AKREUR03MEXCAP3,5P310325	8
IT0004572027	BANCA AKROS	AKREUR03MEXCAP5P310320	55
IT0004143977	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3,5P300916	750
IT0004219082	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P310322	15
IT0003805477	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP4P310317	496
IT0003921233	BANCA MONTE PASCHI	MPSEUR03MEXCAP4P300918	98

	SIENA		
	BANCA MONTE PASCHI		
IT0003921258	SIENA	MPSEUR03MEXCAP4P300920	36
	BANCA MONTE PASCHI		
IT0003957286	SIENA	MPSEUR03MEXCAP5P310320	63
	BANCA MONTE PASCHI		
IT0003957427	SIENA	MPSEUR03MEXCAP5P300920	51
	BANCA MONTE PASCHI		
IT0004219108	SIENA	MPSEUR03MEXCAP5P310322	31
IT0004572068	BANCA AKROS	AKREUR03MEXCAP3,5P310330	5
	BANCA MONTE PASCHI		
IT0004143860	SIENA	MPSEUR03MEXCAP3,5P310318	269
	BANCA MONTE PASCHI		
IT0004143878	SIENA	MPSEUR03MEXCAP3,5P310319	131
	BANCA MONTE PASCHI		
IT0004143985	SIENA	MPSEUR03MEXCAP3,5P300917	437
	BANCA MONTE PASCHI		
IT0003942817	SIENA	MPSEUR03MEXCAP3P300917	157
	BANCA MONTE PASCHI		
IT0003942841	SIENA	MPSEUR03MEXCAP3P300920	24
	BANCA MONTE PASCHI		
IT0003957278	SIENA	MPSEUR03MEXCAP5P310319	105
	BANCA MONTE PASCHI		
IT0003957419	SIENA	MPSEUR03MEXCAP5P300919	80
	BANCA MONTE PASCHI		
IT0004153802	SIENA	MPSEUR03MEXCAP5P300921	36
IT0004572001	BANCA AKROS	AKREUR03MEXCAP3,5P310320	27
IT0004572050	BANCA AKROS	AKREUR03MEXCAP5P310325	13
	BANCA MONTE PASCHI		
IT0003942825	SIENA	MPSEUR03MEXCAP3P300918	68
	BANCA MONTE PASCHI		
IT0004081680	SIENA	MPSEUR03MEXCAP3P310321	20
	BANCA MONTE PASCHI		
IT0003921217	SIENA	MPSEUR03MEXCAP4P300916	1.416
	BANCA MONTE PASCHI		
IT0003921241	SIENA	MPSEUR03MEXCAP4P300919	57
	BANCA MONTE PASCHI		
IT0003805451	SIENA	MPSEUR03MEXCAP4P310315	5.935
	BANCA MONTE PASCHI		
IT0004153794	SIENA	MPSEUR03MEXCAP4P300921	25
	BANCA MONTE PASCHI		
IT0003957369	SIENA	MPSEUR03MEXCAP5P300914	5.000
	BANCA MONTE PASCHI		
IT0004143837	SIENA	MPSEUR03MEXCAP3,5P310315	750
	BANCA MONTE PASCHI		
IT0004143845	SIENA	MPSEUR03MEXCAP3,5P310316	750
	BANCA MONTE PASCHI		
IT0003942833	SIENA	MPSEUR03MEXCAP3P300919	38
	BANCA MONTE PASCHI		
IT0003805485	SIENA	MPSEUR03MEXCAP4P310318	137
	BANCA MONTE PASCHI		
IT0004081706	SIENA	MPSEUR03MEXCAP4P310321	30

IT0003957260	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP5P310318	185
IT0003957401	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP5P300918	134
IT0004081722	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP5P310321	42
IT0004571979	BANCA AKROS BANCA MONTE PASCHI	AKREUR03MEXCAP3,5P310315	332
IT0004143894	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P310321	51
IT0004144009	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P300919	98
IT0004144025	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P300921	43
IT0004143951	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P300914	750
IT0003942650	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3P310315	5.000
IT0003942700	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3P310320	30
IT0003805469	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP4P310316	4.730
IT0003805493	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP4P310319	76
IT0003805501	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP4P310320	44
IT0003957252	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP5P310317	700
IT0003957377	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP5P300915	5.000
IT0004572019	BANCA AKROS BANCA MONTE PASCHI	AKREUR03MEXCAP4,25P310320	41
IT0004143993	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P300918	181
IT0004143969	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P300915	750
IT0003942809	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3P300916	856
IT0004153786	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3P300921	17
IT0003921225	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP4P300917	223
IT0003957237	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP5P310315	5.000
IT0003957393	SIENA BANCA AKROS	MPSEUR03MEXCAP5P300917	306
IT0004572043	BANCA AKROS BANCA AKROS	AKREUR03MEXCAP4,25P310325	10
IT0004572076	BANCA AKROS BANCA AKROS	AKREUR03MEXCAP4,25P310330	6
IT0004571995	BANCA AKROS BANCA AKROS	AKREUR03MEXCAP5P310315	333
IT0004572084	BANCA AKROS BANCA MONTE PASCHI	AKREUR03MEXCAP5P310330	8
IT0004143852	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3,5P310317	750
IT0003942684	SIENA BANCA MONTE PASCHI	MPSEUR03MEXCAP3P310318	97

IT0003921191	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP4P300914	4.165
IT0003921209	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP4P300915	4.600
IT0004219090	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP4P310322	22
IT0003957245	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP5P310316	5.000
IT0004571987	BANCA AKROS BANCA MONTE PASCHI	AKREUR03MEXCAP4,25P310315	250
IT0004143886	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3,5P310320	76
IT0004144017	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3,5P300920	61
IT0004219074	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3,5P310322	36
IT0003942668	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P310316	3.737
IT0003942676	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P310317	324
IT0003942692	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P310319	51
IT0003942783	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P300914	5.000
IT0003942791	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP3P300915	5.000
IT0003957385	BANCA MONTE PASCHI SIENA	MPSEUR03MEXCAP5P300916	2.146
IT0004848401	BANCA ALETTI CREDIT AGRICOLE CIB	ALEUR06MCCPCH0,591E280917	27
GG00B8FH7K05	FIN (GUERNSEY)	CFEIKZMTCP1QE270616	27
FR0011374271	SOCIETE GENERALE	SGEURJPY10SLP85E200614	238.100
FR0011374297	SOCIETE GENERALE	SGEURJPY10SLP90E200614	192.300
FR0011452713	SOCIETE GENERALE	SGEURJPY10SLC125E191214	1.900
IT0004934706	UNICREDIT	UCEURJPY10SLP130A070314	263.200
FR0011648518	SOCIETE GENERALE	SGEURJPY10SLC175E181215	26.000
IT0004973746	UNICREDIT	UCEURJPY10SLP135A060614	12.300
FR0011452762	SOCIETE GENERALE	SGEURJPY10SLP115E191214	16.200
IT0004963010	UNICREDIT	UCEURJPY10SLP140A070314	14.900
FR0011374305	SOCIETE GENERALE	SGEURJPY10SLP95E200614	135.100
FR0011545318	SOCIETE GENERALE	SGEURJPY10SLC155E191214	20.000
IT0004934714	UNICREDIT	UCEURJPY10SLC130A060614	2.800
FR0011545342	SOCIETE GENERALE	SGEURJPY10SLP105E190615	20.800
IT0004973795	UNICREDIT	UCEURJPY10SLC145A051214	5.300
FR0011648450	SOCIETE GENERALE	SGEURJPY10SLP120E200614	28.900
IT0004973753	UNICREDIT	UCEURJPY10SLC145A050914	6.700
FR0011648500	SOCIETE GENERALE	SGEURJPY10SLP125E190615	8.600
IT0004934722	UNICREDIT	UCEURJPY10SLC140A060614	6.000
IT0004943616	UNICREDIT	UCEURJPY10SLC150A051214	7.400
FR0011452739	SOCIETE GENERALE	SGEURJPY10SLC135E191214	3.400
IT0004963036	UNICREDIT	UCEURJPY10SLP130A051214	8.000

IT0004934698	UNICREDIT	UCEURJPY10SLP120A070314	500.000
IT0004973761	UNICREDIT	UCEURJPY10SLP125A050914	16.500
IT0004973803	UNICREDIT	UCEURJPY10SLP125A051214	10.900
IT0004963002	UNICREDIT	UCEURJPY10SLP125A070314	500.000
FR0011545300	SOCIETE GENERALE	SGEURJPY10SLC155E200614	66.700
IT0004943632	UNICREDIT	UCEURJPY10SLP120A051214	15.200
FR0011452754	SOCIETE GENERALE	SGEURJPY10SLP105E191214	32.300
FR0011545326	SOCIETE GENERALE	SGEURJPY10SLC165E190615	23.400
IT0004943608	UNICREDIT	UCEURJPY10SLC140A051214	3.900
IT0004943558	UNICREDIT	UCEURJPY10SLC140A050914	4.600
FR0011648484	SOCIETE GENERALE	SGEURJPY10SLC170E190615	31.800
IT0004973712	UNICREDIT	UCEURJPY10SLC150A070314	142.900
IT0004973779	UNICREDIT	UCEURJPY10SLP140A050914	5.400
IT0004973811	UNICREDIT	UCEURJPY10SLP135A051214	5.900
FR0011648468	SOCIETE GENERALE	SGEURJPY10SLP125E200614	24.500
FR0011648534	SOCIETE GENERALE	SGEURJPY10SLP100E181215	15.700
IT0004973720	UNICREDIT	UCEURJPY10SLP135A070314	45.000
IT0004943590	UNICREDIT	UCEURJPY10SLC130A051214	2.300
IT0004943509	UNICREDIT	UCEURJPY10SLC145A070314	27.500
IT0004963028	UNICREDIT	UCEURJPY10SLC135A050914	3.300
FR0011452697	SOCIETE GENERALE	SGEURJPY10SLP105E200614	62.500
IT0004934672	UNICREDIT	UCEURJPY10SLC130A070314	3.100
FR0011648492	SOCIETE GENERALE	SGEURJPY10SLP120E190615	10.700
IT0004943517	UNICREDIT	UCEURJPY10SLC135A060614	3.900
IT0004934730	UNICREDIT	UCEURJPY10SLC150A060614	18.300
IT0004943582	UNICREDIT	UCEURJPY10SLP130A050914	11.400
FR0011648476	SOCIETE GENERALE	SGEURJPY10SLC160E191214	30.500
FR0011648542	SOCIETE GENERALE	SGEURJPY10SLP110E181215	11.400
IT0004973787	UNICREDIT	UCEURJPY10SLC135A051214	2.900
IT0004943574	UNICREDIT	UCEURJPY10SLP120A050914	26.000
IT0004934748	UNICREDIT	UCEURJPY10SLP110A060614	500.000
IT0004943566	UNICREDIT	UCEURJPY10SLC150A050914	10.400
IT0004934755	UNICREDIT	UCEURJPY10SLP130A060614	21.000
FR0011545359	SOCIETE GENERALE	SGEURJPY10SLP110E190615	16.400
FR0011452705	SOCIETE GENERALE	SGEURJPY10SLP115E200614	32.100
FR0011452747	SOCIETE GENERALE	SGEURJPY10SLC145E191214	7.900
FR0011545334	SOCIETE GENERALE	SGEURJPY10SLC175E190615	44.600
IT0004943533	UNICREDIT	UCEURJPY10SLP120A060614	106.400
IT0004943525	UNICREDIT	UCEURJPY10SLC145A060614	10.000
FR0011648526	SOCIETE GENERALE	SGEURJPY10SLC180E181215	34.000
IT0004973738	UNICREDIT	UCEURJPY10SLP125A060614	39.700
FR0011374255	SOCIETE GENERALE	SGEURJPY10SLC150E200614	35.700
FR0011374230	SOCIETE GENERALE	SGEURJPY10SLC135E200614	4.500
IT0004943491	UNICREDIT	UCEURJPY10SLC135A070314	5.100
IT0004943624	UNICREDIT	UCEURJPY10SLC160A051214	15.500
IT0004943541	UNICREDIT	UCEURJPY10SLC130A050914	2.500
IT0004934680	UNICREDIT	UCEURJPY10SLC140A070314	9.900
FR0011374222	SOCIETE GENERALE	SGEURJPY10SLC130E200614	2.900

CH0205036145	CREDIT SUISSE	CRSEMEIEICPE290216	3
DE000DX9QUQ8	DEUTSCHE BANK AG	DBEBFL5SLFISSAE240918	17
DE000DX9QUR6	DEUTSCHE BANK AG	DBEBFS5SLFISSAE240918	38
DE000DX9QUS4	DEUTSCHE BANK AG	DBEBUFL5SLFISSAE240918	24
DE000DX9QV98	DEUTSCHE BANK AG	DBEBUF5SLFISSAE240918	27
IT0004674542	BANCA ALETTI	ALSDCP1620,87P100%CE290116	26
IT0004546237	BANCA ALETTI	ALSDCCPPAR1642,81P132%E281114	24
DE000DE92G61	DEUTSCHE BANK AG	DBSDCCPBON1676,21CB70%E170414	21
IT0004537277	BANCA IMI	BI EUS50CP2841,716P1%CE301014	22
IT0004901093	UNICREDIT	UCEUS500,001SLP2800A210314	125.000
IT0004910631	UNICREDIT	UCEUS500,001SLP2400A200614	119.000
IT0006715673	SOCIETE GENERALE EFFEKTEN BNP PARIBAS	SGEEUS50CCPOP865%E051114	3
NL0009330828	ARBITRAGE ISSUANCE	BPAEUS50CCPBON140%CB1916,26E310314	18
IT0004709470	BANCA ALETTI	ALEUS50CCPTW3011,25PB1806,75E290415	23
IT0004943889	UNICREDIT	UCEUS500,001SLC3400A191214	20.300
IT0004969959	UNICREDIT	UCEUS500,001SLP3000A200614	18.500
FR0011642982	SOCIETE GENERALE SOCIETE GENERALE	SGEUS500,001SLC3700E181215	20.100
IT0006709668	EFFEKTEN THE ROYAL BANK OF	SGEEUS50CCPOPE281217	26
GB00B8QR6G86	SCOTLAND PLC BNP PARIBAS	RBEUS50SLML2320AB2390E161115	284
NL0010399218	ARBITRAGE ISSUANCE THE ROYAL BANK OF	BPAEUS50CCPXP2921,92AB2045,34E161216	24
GB00B8XJ4Q30	SCOTLAND PLC THE ROYAL BANK OF	RBEUS50SLML2450AB2524E300916	335
GB00B6HYKJ59	SCOTLAND PLC	RBEUS50SLML2000AB2060E310321	199
FR0011304435	SOCIETE GENERALE MACQUARIE STRUCTURED	SGEUS500,001SLP2100E200614	250.000
DE000MQ2CJ27	PRODUCTS EU	MQEUS50CCPBON4396,53CB1807E010715	27
IT0004901002	UNICREDIT	UCEUS500,001SLC3000A210314	12.500
XS0779552750	BANCA IMI	BI EUS50CCPXP2116,18AB1163,89E310516	2
XS0543945272	BANCA IMI SOCIETE GENERALE	BI EUS50CCPBOOS2884,21B4095,57E041116	2
IT0006712308	EFFEKTEN NATIXIS STRUCTURED	SGEEUS50CCPOP860%E310314 NTXEUS50CCPOP2575,25P150%B1287,62E18011	4
DE000NX0AA40	PRODUCTS LIMITED SOCIETE GENERALE	7	2
IT0006715665	EFFEKTEN	SGEEUS50CCPOP865%E071014	3
XS0620558634	COMMERZBANK	CBKEUS50CCPXP2881,31AB75%E160516	2
DE000DE3EDD4	DEUTSCHE BANK AG MACQUARIE STRUCTURED	DBEUS50CCPBON125%CB1366,45E131014	20
DE000MQ4EA30	PRODUCTS EU MACQUARIE STRUCTURED	MQEUS50CCPBON2677,12B1150,33E150915	22
DE000MQ4GUJ3	PRODUCTS EU	MQEUS50CCPTW2848,391PB1205,09E061014	18
FR0011371905	SOCIETE GENERALE	SGEUS500,001SLP2100E191214	48.100

IT0004943871	UNICREDIT	UCEUS500,001SLC3200A191214	12.400
IT0004928740	UNICREDIT	UCEUS500,001SLC3200A200614	20.900
	MACQUARIE STRUCTURED		
DE000MQ3HHC5	PRODUCTS EU	MQEUS50CCPCHB1564,06E300514	25
CH0128364699	CREDIT SUISSE	CRSEUS50CCPOP698,57P140%E240517	2
IT0004561400	BANCA IMI	BI EUS50CP2726,453P1%CE020216	22
FR0011371897	SOCIETE GENERALE	SGEUS500,001SLP2000E191214	69.400
	MACQUARIE STRUCTURED		
DE000MQ49KQ8	PRODUCTS EU	MQEUS50CCPBON3029,37CB1500E181214	25
	SOCIETE GENERALE		
IT0006713967	EFFEKTEN	SGEEUS50CCPOP60%E190514	3
XS0842313552	BANCA IMI	BI EUS50CCPTW2503,64PB1251,82E311017	2
	SOCIETE GENERALE		
IT0006724659	EFFEKTEN	SGEEUS50CCPBON3507,54CB1750E260816	28
IT0004943822	UNICREDIT	UCEUS500,001SLP2400A190914	58.100
	SOCIETE GENERALE		
IT0006718826	EFFEKTEN	SGEEUS50CCPOPE060619	25
	BNP PARIBAS		
NL0009525799	ARBITRAGE ISSUANCE	BPAEUS50CCPBON123%CB1335,18E210815	20
	BNP PARIBAS		
NL0009690569	ARBITRAGE ISSUANCE	BPAEUS50CCPTW3013,09AB1506,54E020315	22
	MACQUARIE STRUCTURED		
DE000MQ49CR3	PRODUCTS EU	MQEUS50CCPCHB1310E180814	24
	BNP PARIBAS		
NL0010399002	ARBITRAGE ISSUANCE	BPAEUS50CCPXP3033,31AE211016	24
FR0011643030	SOCIETE GENERALE	SGEUS500,001SLC3800E181215	24.800
IT0004969975	UNICREDIT	UCEUS500,001SLP3200A190914	8.700
	BNP PARIBAS		
NL0010610325	ARBITRAGE ISSUANCE	BPAEUS50CCPBON3067,95E311017	3
	THE ROYAL BANK OF		
GB00B8QR6H93	SCOTLAND PLC	RBEUS50SLML2300AB2369E161115	278
	THE ROYAL BANK OF		
GB00B6HYKH36	SCOTLAND PLC	RBEUS50SLML1650AB1700E310321	154
	THE ROYAL BANK OF		
NL0009055417	SCOTLAND PLC	RBSEUS50SLML1950AB1989E190419	1.740
IT0004644701	BANCA ALETTI	ALEUS50CCPCH2560,49B1422,5E291015	23
IT0004659493	BANCA IMI	BI EUS50CP2824,3P100%CE291215	23
DE000DE5LV97	DEUTSCHE BANK AG	DBEUS50CCPXPAB60%E280416	22
DE000DX5PSY6	DEUTSCHE BANK AG	DBEUS50CNPDIS2700E190914	26
FR0011454503	SOCIETE GENERALE	SGEUS500,001SLP2300E200614	116.300
IT0004910581	UNICREDIT	UCEUS500,001SLC2400A210314	3.300
IT0004943798	UNICREDIT	UCEUS500,001SLC2900A190914	7.400
	MACQUARIE STRUCTURED		
DE000MQ49CP7	PRODUCTS EU	MQEUS50CCPCHB1050E180814	25
IT0004652860	BANCA IMI	BI EUS50CNPBENE181215	843
IT0004901051	UNICREDIT	UCEUS500,001SLP2400A210314	500.000
IT0004943855	UNICREDIT	UCEUS500,001SLC2800A191214	5.700

XS0589542843	BANCA IMI MACQUARIE STRUCTURED	BI EUS50CCPXP2931,42AB1758,85E070314	2
DE000MQ4JCY4	PRODUCTS EU	MQEUS50CCPBON2862,96CB1517,37E300614	25
IT0004545478	BANCA IMI	BI EUS50CP2888,693P1%CE301114	23
IT0004901085	UNICREDIT BNP PARIBAS	UCEUS500,001SLC2800A210314	6.800
NL0010070108	ARBITRAGE ISSUANCE MACQUARIE STRUCTURED	BPAEUS50CCPBON111%CB1968,87E220814	23
DE000MQ3HHD3	PRODUCTS EU	MQEUS50CCPCHB1789,51E300514	24
IT0004943830	UNICREDIT	UCEUS500,001SLP2800A190914	20.800
IT0004969926	UNICREDIT	UCEUS500,001SLC3100A210314	19.100
FR0011642784	SOCIETE GENERALE THE ROYAL BANK OF	SGEUS500,001SLC3700E191214	54.300
GB00B8QR6J18	SCOTLAND PLC	RBEUS50SLML2250AB2318E161115	263
IT0004965379	BANCA IMI SOCIETE GENERALE	BI EUS50CP2898,108P100%CE311016	25
LU1004518913	ISSUER	SGIEUS50CCPOPCB2000E241117	24
IT0004872286	BANCA ALETTI THE ROYAL BANK OF	ALEUS50CCPCH2626,85E151217	25
GB00B85WTK90	SCOTLAND PLC THE ROYAL BANK OF	RBEUS50SLML1980AB2040E020215	204
GB00B6HYKL71	SCOTLAND PLC	RBEUS50SLML1970AB2030E310321	194
IT0004849193	BANCA IMI	BI EUS50CCPXP2557,89AB1278,94E280915	23
DE000DX5F122	DEUTSCHE BANK AG	DBEUS50CCPBON110%CB1890E200215	23
GB00B3WKFZ80	CREDIT SUISSE CREDIT AGRICOLE CIB	CRSEUS50CP2716,3P70%E150615	2
GG00B8J49H87	FIN (GUERNSEY)	CFEUS50CP2264,72CE201217	24
FR0011304401	SOCIETE GENERALE	SGEUS500,001SLC3100E200614	17.200
FR0011545623	SOCIETE GENERALE	SGEUS500,001SLP2300E181215	13.600
DE000UU6A7L6	UBS AG	UBSEUS50CNPOP2485,75CB1379,59E051015	2
FR0011371863	SOCIETE GENERALE	SGEUS500,001SLP2200E200614	142.900
IT0004855711	BANCA ALETTI	ALEUS50CP2427,32P100%CE161117	24
XS0498895423	BANCA IMI	BI EUS50CCPBOOS2816,5B4016,32E030516	2
IT0004842602	BANCA ALETTI	ALEUS50CCPCH2440,71E310817	24
IT0004808140	BANCA ALETTI	ALEUS50CP2306,43P100%CE280417	21
IT0004901069	UNICREDIT SOCIETE GENERALE	UCEUS500,001SLC2600A210314	4.500
IT0006715558	EFFEKTEN SOCIETE GENERALE	SGEEUS50CCPOPAB70%E130918	24
IT0006718636	EFFEKTEN THE ROYAL BANK OF	SGEEUS50CCPOPCE090615	3
NL0009287051	SCOTLAND PLC	RBSEUS50CPSH2849,17P103%E081214	22
DE000HV777G7	UNICREDIT BANK	UCHEUS50CNPOPENP	44
IT0004901077	UNICREDIT	UCEUS500,001SLP2600A210314	312.500
DE000DB5P4Y6	DEUTSCHE BANK AG	DBEUS50CCPBON190%CB1683,67E030214	13
IT0004572894	BANCA IMI THE ROYAL BANK OF	BI EUS50CP2899,026P1%CE030316	23
NL0009058130	SCOTLAND PLC	RBSEUS50CPSH2881,6P100%E220914	23

NL0009329135	BNP PARIBAS		
IT0004814890	ARBITRAGE ISSUANCE	BPAEUS50CCPBON105%CB1710,57E190214	21
IT0004907538	BANCA ALETTI	ALEUS50CP2118,94P200%CE310517	21
IT0004820350	BANCA ALETTI	ALEUS50CCPCH2712E200418	25
	BANCA ALETTI	ALEUS50CCPBON150%P0%B1132,36E290617	19
	GOLDMAN SACHS		
GB00B9D09795	INTERNATIONAL	GSIEUS50CCPBON2633,55B55%E280218	2
IT0004969967	UNICREDIT	UCEUS500,001SLC3500A190914	42.400
FR0011642719	SOCIETE GENERALE	SGEUS500,001SLP2800E200614	26.200
FR0011642792	SOCIETE GENERALE	SGEUS500,001SLP2600E191214	18.700
	SOCIETE GENERALE		
IT0006716341	EFFEKTEN	SGEEUS50CCPOP AE151118	24
IT0004969991	UNICREDIT	UCEUS500,001SLP3200A191214	7.500
	BNP PARIBAS		
NL0010558896	ARBITRAGE ISSUANCE	BPAEUS50CCPXP2906,35AE230916	25
	THE ROYAL BANK OF		
GB00B9D47B16	SCOTLAND PLC	RBEUS50SLMS3500AB3395E030619	965
	THE ROYAL BANK OF		
GB00B70H1950	SCOTLAND PLC	RBEUS50SLML1700AB1751E070521	159
	BNP PARIBAS		
NL0010399069	ARBITRAGE ISSUANCE	BPAEUS50CCPXP3033,31AE201017	24
FR0011545490	SOCIETE GENERALE	SGEUS500,001SLP2500E200614	47.600
IT0004930456	BANCA ALETTI	ALEUS50CCPCH2602,59E150618	24
IT0004827249	BANCA ALETTI	ALEUS50CP2399,32P100%CE070817	23
	BNP PARIBAS		
NL0009526110	ARBITRAGE ISSUANCE	BPAEUS50CCPBON112%CB1119,35E190914	18
IT0004928757	UNICREDIT	UCEUS500,001SLP2000A200614	384.600
FR0011545540	SOCIETE GENERALE	SGEUS500,001SLC2900E191214	6.600
IT0004910615	UNICREDIT	UCEUS500,001SLC3000A200614	10.600
	SOCIETE GENERALE		
IT0006713439	EFFEKTEN	SGEEUS50CCPOPAB100%E170518	24
	SOCIETE GENERALE		
IT0006719014	EFFEKTEN	SGEEUS50CCPXPAB60%E151015	21
	SOCIETE GENERALE		
IT0006720277	EFFEKTEN	SGEEUS50CP2375,15P100%B3325,21E050814	2
FR0011545599	SOCIETE GENERALE	SGEUS500,001SLC3100E181215	6.900
IT0004923386	BANCA IMI	BI EUS50CCPBON2799,2AB1903,45E310516	24
IT0004934474	UNICREDIT	UCEUS500,001SLP2800A200614	33.300
DE000DX09VQ4	DEUTSCHE BANK AG	DBEUS50CCPBON2640CB65%E270614	21
	BNP PARIBAS		
NL0009099886	ARBITRAGE ISSUANCE	BPAEUS50CCPBON121%B1503,67E090117	22
	MACQUARIE		
	STRUCTURED		
DE000MQ2GAT8	PRODUCTS EU	MQEUS50CCPBON4008,28CB1863,99E041114	26
FR0011304419	SOCIETE GENERALE	SGEUS500,001SLC3300E200614	41.300
FR0011304450	SOCIETE GENERALE	SGEUS500,001SLP1900E191214	96.200
IT0004943913	UNICREDIT	UCEUS500,001SLP2800A191214	15.300
IT0004963101	UNICREDIT	UCEUS500,001SLC3100A190914	11.700
	MACQUARIE		
	STRUCTURED		
DE000MQ2Q9L3	PRODUCTS EU	MQEUS50CCPXP3013,09AB2109,16E280214	24

DE000CZ36TL9	COMMERZBANK	CBKEUS50CCPBOOS2616,65P140%CB65%E21021	2
IT0004943772	UNICREDIT	UCEUS500,001SLP2000A210314	500.000
IT0006709593	SOCIETE GENERALE		
FR0011304427	EFFEKTEN	SGEEUS50CPE311214	25
	SOCIETE GENERALE	SGEUS500,001SLP2000E200614	333.300
	MACQUARIE		
	STRUCTURED		
DE000MQ1SNX0	PRODUCTS EU	MQEUS50CCPPAR4143,74CB2057,17E300614	24
	MACQUARIE		
	STRUCTURED		
DE000MQ2TDP3	PRODUCTS EU	MQEUS50CCPBON3822,2CB1807E080714	25
DE000CZ36N00	COMMERZBANK	CBKEUS50CCPOPE010915	38
XS0613848802	BANCA IMI	BI EUS50CCPXP2867,3AB1720,38E190514	2
IT0004943897	UNICREDIT	UCEUS500,001SLP2000A191214	96.200
IT0004896053	BANCA IMI	BI EUS50CCPXP2705,47AB1663,86E180316	23
FR0011371889	SOCIETE GENERALE	SGEUS500,001SLC3300E191214	16.600
IT0004943814	UNICREDIT	UCEUS500,001SLP2000A190914	185.200
	SOCIETE GENERALE		
IT0006725623	EFFEKTEN	SGEEUS50CCPBON3392,95CB1800E270117	29
	SOCIETE GENERALE		
IT0006723644	EFFEKTEN	SGEEUS50CCPBON3099,87CB1500E240616	27
	BNP PARIBAS		
NL0009330091	ARBITRAGE ISSUANCE	BPAEUS50CP2728,47P65%E030315	22
FR0011643774	SOCIETE GENERALE	SGEUS500,001SLP2700E181215	8.100
FR0011642818	SOCIETE GENERALE	SGEUS500,001SLP2700E191214	15.600
IT0004969983	UNICREDIT	UCEUS500,001SLC3600A191214	36.800
	THE ROYAL BANK OF		
GB00B8MLX638	SCOTLAND PLC	RBEUS50SLML2200AB2266E010915	250
	THE ROYAL BANK OF		
NL0009871888	SCOTLAND PLC	RBSEUS50SLML1600AB1648E310321	149
	CREDIT AGRICOLE CIB		
GG00B8FBHB33	FIN (GUERNSEY)	CFEUS50CPE2477,92201218	24
IT0004798606	BANCA IMI	BI EUS50CP2496,68P100%CE300317	22
XS0572672839	BANCA IMI	BI EUS50CCPBOOS2995,49B3834,22E030217	2
	THE ROYAL BANK OF		
NL0009810258	SCOTLAND PLC	RBSEUS50CCPBON2750,49B1650,29E210616	27
IT0004910649	UNICREDIT	UCEUS500,001SLP2600A200614	62.500
IT0004910607	UNICREDIT	UCEUS500,001SLC2800A200614	6.500
FR0011545615	SOCIETE GENERALE	SGEUS500,001SLC3300E181215	8.900
IT0004943905	UNICREDIT	UCEUS500,001SLP2400A191214	36.200
	SOCIETE GENERALE		
IT0006726506	EFFEKTEN	SGEEUS50CCPOP1350CB1350E230617	22
IT0004887219	BANCA IMI	BI EUS50CCPXP2702,98AB1675,84E290116	23
	MACQUARIE		
	STRUCTURED		
DE000MQ2TDQ1	PRODUCTS EU	MQEUS50CCPBON4027,84CB1807E080115	26
DE000DX5F114	DEUTSCHE BANK AG	DBEUS50CCPBON109%CB2025E200814	23
	MACQUARIE		
	STRUCTURED		
DE000MQ49CS1	PRODUCTS EU	MQEUS50CCPCHB1520E180814	24

FR0011371871	SOCIETE GENERALE	SGEUS500,001SLC3100E191214	10.300
	BNP PARIBAS		
NL0010398913	ARBITRAGE ISSUANCE	BPAEUS50CCPBON126%CB2004,40E170616	22
	GOLDMAN SACHS		
GB00B9KXYM10	INTERNATIONAL	GSIEUS50CCPBON100%B1593,24E120418	2
IT0004574130	BANCA IMI	BI EUS50CP2550,199P100%CE260215	22
IT0004751365	BANCA ALETTI	ALEUS50CCPBON120%P100%B1381,25E310815	18
IT0004910623	UNICREDIT	UCEUS500,001SLP2200A200614	227.300
IT0004587900	BANCA IMI	BI EUS50CP2943,017P1,1%CE310316	23
	MACQUARIE		
	STRUCTURED		
DE000MQ3DHN1	PRODUCTS EU	MQEUS50CCPBON3800,25B1548,25E240516	27
		ALEUS50CCPBON2610,26P100%B1696,66E300514	
IT0004606544	BANCA ALETTI	4	19
IT0004901044	UNICREDIT	UCEUS500,001SLC3200A210314	33.300
FR0011371855	SOCIETE GENERALE	SGEUS500,001SLC3500E200614	102.000
	BNP PARIBAS		
NL0010069555	ARBITRAGE ISSUANCE	BPAEUS50CCPBON116%CB1615,73E190914	22
	SOCIETE GENERALE		
IT0006718263	EFFEKTEN	SGEEUS50CPE150419	25
FR0011304443	SOCIETE GENERALE	SGEUS500,001SLC3500E191214	30.700
FR0011545565	SOCIETE GENERALE	SGEUS500,001SLP2500E191214	21.600
XS0801457218	BANCA IMI	BI EUS50CP2325,72P100%E010817	2
IT0004963085	UNICREDIT	UCEUS500,001SLC3400A200614	53.800
XS0969521631	INGBANK	INGEUS50CP2025,205P100%E160916	2
IT0004969934	UNICREDIT	UCEUS500,001SLC3300A210314	70.400
IT0004969942	UNICREDIT	UCEUS500,001SLP3000A210314	47.600
FR0011642636	SOCIETE GENERALE	SGEUS500,001SLC3600E200614	161.300
IT0004952484	BANCA ALETTI	ALEUS50CCPCH2894,64E210918	25
	THE ROYAL BANK OF		
GB00B70H1844	SCOTLAND PLC	RBEUS50SLML1800AB1854E070521	170
	SOCIETE GENERALE		
IT0006716960	EFFEKTEN	SGEEUS50CCPOP170119	24
XS0846875614	INGBANK	INGEUS50CCXPAB1802,67E181115	2
IT0004717648	BANCA ALETTI	ALEUS50CCPBON135%P100%B1717,15E310516	20
	SOCIETE GENERALE		
LU0966163171	ISSUER	SGIEUS50CCPOP2774,58CB1800E250817	23
IT0004574163	BANCA ALETTI	ALEUS50CCPBON140%P100%B1637,08E260215	18
DE000DX5PSZ3	DEUTSCHE BANK AG	DBEUS50CNPDIS2700E210314	25
XS0505919307	BANCA IMI	BI EUS50CCPBOOS2573,32B3628,38E300616	2
	SOCIETE GENERALE		
IT0006715616	EFFEKTEN	SGEEUS50CCPOP65%E180814	3
	THE ROYAL BANK OF		
NL0009284884	SCOTLAND PLC	RBSEUS50CPSH2877,58E241114	23
IT0004943780	UNICREDIT	UCEUS500,001SLC2700A190914	5.100
IT0004910599	UNICREDIT	UCEUS500,001SLC2600A200614	4.500
	GOLDMAN SACHS		
GB00B9PXZ902	INTERNATIONAL	GSIEUS50CPE140619	2
IT0004553100	BANCA IMI	BI EUS50CP2932,193P1%CE301214	23
NL0010398905	BNP PARIBAS	BPAEUS50CCPBON117%CB2004,40E181215	23

	ARBITRAGE ISSUANCE		
DE000HV8A0P5	UNICREDIT BANK	UCHEUS50CCPBON2667,32CB2000,49E200614	23
IT0004599384	BANCA ALETTI	ALEUS50CP2947,64P71%CE210415	23
IT0004610066	BANCA ALETTI	ALEUS50CNPOP2610,26CE300514	18
IT0004943806	UNICREDIT	UCEUS500,001SLC3300A190914	20.700
	SOCIETE GENERALE		
IT0006714866	EFFEKTEN	SGEEUS50CCPOPAB100%E100718	23
	SOCIETE GENERALE		
IT0006709064	EFFEKTEN	SGEEUS50CNPOPE261017	21
FR0011454511	SOCIETE GENERALE	SGEUS500,001SLP2300E191214	31.600
DE000DX5F106	DEUTSCHE BANK AG	DBEUS50CCPBON106%CB2160E200214	24
FR0011643758	SOCIETE GENERALE	SGEUS500,001SLP2500E181215	10.500
FR0011642743	SOCIETE GENERALE	SGEUS500,001SLP3000E200614	16.100
	THE ROYAL BANK OF		
GB00B8H1VW07	SCOTLAND PLC	RBEUS50SLML2080AB2143E020215	222
	THE ROYAL BANK OF		
GB00B6HYKK64	SCOTLAND PLC	RBEUS50SLML1880AB1937E310321	181
	THE ROYAL BANK OF		
NL0009871896	SCOTLAND PLC	RBSEUS50SLML1500AB1545E310321	140
	CREDIT AGRICOLE CIB		
GG00B8FJZZ76	FIN (GUERNSEY)	CFEUS50CPE2659,95201218	26
	MACQUARIE		
	STRUCTURED		
DE000MQ49CQ5	PRODUCTS EU	MQEUS50CCPCHB1180E180814	25
DE000CZ36SW8	COMMERZBANK	CBKEUS50CCPOPE180116	58
	MACQUARIE		
	STRUCTURED		
DE000MQ2CJ19	PRODUCTS EU	MQEUS50CCPBON4166,65CB2000E010714	34
	BNP PARIBAS		
NL0010220984	ARBITRAGE ISSUANCE	BPAEUS50CCPTW2251,05PB65%E270715	18
	BNP PARIBAS		
NL0010398897	ARBITRAGE ISSUANCE	BPAEUS50CCPBON114%CB2147,58E190615	23
IT0004704224	BANCA ALETTI	ALEUS50CP2952,02P100%CE040515	24
IT0004890866	BANCA ALETTI	ALEUS50CCPXP2633,55AE150218	23
	MACQUARIE		
	STRUCTURED		
DE000MQ49KR6	PRODUCTS EU	MQEUS50CCPBON3269,52CB1500E310815	27
	MACQUARIE		
	STRUCTURED		
DE000MQ4HV81	PRODUCTS EU	MQEUS50CCPBON3388,94CB1600E271115	27
XS0605959682	BANCA IMI	BI EUS50CP2963,69CE070414	2
	MACQUARIE		
	STRUCTURED		
DE000MQ2GRX4	PRODUCTS EU	MQEUS50CCPBON4042,76CB1855,69E011214	26
FR0011454495	SOCIETE GENERALE	SGEUS500,001SLC3000E200614	11.500
IT0004943848	UNICREDIT	UCEUS500,001SLC2600A191214	4.300
IT0004943863	UNICREDIT	UCEUS500,001SLC3000A191214	8.100
DE000DE5AU7	DEUTSCHE BANK AG	DBEUS50CCPXPAB60%E060416	22
IT0004793029	BANCA ALETTI	ALEUS50CP2512,11P100%CE260816	23
DE000DB5PY3	DEUTSCHE BANK AG	DBEUS50CCPBON162%CB1122,45E030214	15
NL0010069910	BNP PARIBAS	BPAEUS50CCPBON109%CB1785,47E180714	23

	ARBITRAGE ISSUANCE		
	SOCIETE GENERALE		
IT0006726514	EFFEKTEN	SGEEUS50CCPOP1720CB1720E230617	21
	MACQUARIE		
	STRUCTURED		
DE000MQ2EM79	PRODUCTS EU	MQEUS50CCPBON4008,49CB1899,66E031114	26
	SOCIETE GENERALE		
IT0006726100	EFFEKTEN	SGEEU50LESLSFISSAE230218	41
DE000HV8A463	UNICREDIT BANK	UCHEU50LESLSFISSAE161118	80
DE000HV8A5D0	UNICREDIT BANK	UCHEU5DL7SLFISSAE161118	83
DE000HV8A471	UNICREDIT BANK	UCHEU50SHSLFISSAE161118	180
	SOCIETE GENERALE		
IT0006726118	EFFEKTEN	SGEEU50SHSLFISSAE230218	279
DE000HV8A5E8	UNICREDIT BANK	UCHEU5DS7SLFISSAE161118	158
DE000DE3EDE2	DEUTSCHE BANK AG	DBEUSX5CCPBONSH124%CB6669,66E131014	22
DE000DX5F1V4	DEUTSCHE BANK AG	DBEUSX5CCPBONSH112%CB6000E200215	30
	BNP PARIBAS		
NL0009329143	ARBITRAGE ISSUANCE	BPAEUSX5CCPBONSH120%CB6094,54E190214	21
	NATIXIS STRUCTURED	NTXEUSX5CCPBONSH2711,796CB6327,52E18011	
DE000NX0AA57	PRODUCTS LIMITED	7	4
DE000DX5F1U6	DEUTSCHE BANK AG	DBEUSX5CCPBONSH115%CB5760E200215	31
DE000DX5F163	DEUTSCHE BANK AG	DBEUSX5CCPBONSH109%CB5280E200214	31
DE000DX5F197	DEUTSCHE BANK AG	DBEUSX5CCPBONSH109%CB5760E200814	30
	SOCIETE GENERALE		
IT0006726902	EFFEKTEN	SGEEUSX5CCPBONSH116%CB6570E280717	31
DE000DX1LMB5	DEUTSCHE BANK AG	DBEUSX5CCPBONSH3485CB120%E210714	41
	MACQUARIE		
	STRUCTURED		
DE000MQ4EA48	PRODUCTS EU	MQEUSX5CCPBONSH2778,18CB5204,69E150914	68
DE000DX5F171	DEUTSCHE BANK AG	DBEUSX5CCPBONSH105%CB5520E200214	31
	SOCIETE GENERALE		
IT0006726894	EFFEKTEN	SGEEUSX5CCPBONSH110%CB6810E280717	29
DE000DX5F189	DEUTSCHE BANK AG	DBEUSX5CCPBONSH112%CB5520E200814	31
DE000BC2K050	BARCLAYS BANK	BAREU5VMTCPNBENE301020	285
DE000BC2KZY6	BARCLAYS BANK	BAREU5VSTCNPBENE270420	1.002
	CREDIT AGRICOLE CIB		
GG00B7SJ7731	FIN (GUERNSEY)	CFEU5OROCPCB75%E201218	24
	SOCIETE GENERALE		
LU0973631376	ISSUER	SGIEURBKTCNPOP65%E280918	24
	SOCIETE GENERALE		
IT0006720467	EFFEKTEN	SGEERIXCNPBENE240616	39
	BNP PARIBAS		
NL0010399077	ARBITRAGE ISSUANCE	BPAEUSBKCCPXP142,3AE201017	24
DE000CZ36VC4	COMMERZBANK	CBKEUSBKCCPXPAB70%E270317	2
IT0004952948	BANCA ALETTI	ALEUSBKCCPCH116,37E170818	22
IT0004890874	BANCA ALETTI	ALEUSBKCCPCH114,58E160218	24
XS0634509441	BANCA IMI	BI EUSBKCCPXP160,33AB80,165E300614	2
	BNP PARIBAS		
NL0010070116	ARBITRAGE ISSUANCE	BPAEUSBKCCPBON119%CB82,026E220814	21
DE000HV8F330	UNICREDIT BANK	UCHEUSBKCCPXP167,24AE150414	2
NL0010398962	BNP PARIBAS	BPAEUSBKCCPBON123%CB81,939E181215	22

	ARBITRAGE ISSUANCE		
	BNP PARIBAS		
NL0010398954	ARBITRAGE ISSUANCE	BPAEUSBKCCPBON120%CB88,242E190615	22
	BNP PARIBAS		
NL0010399010	ARBITRAGE ISSUANCE	BPAEUSBKCCPXP142,3AE211016	24
IT0006720020	COMMERZBANK	CBKEUSBKCCPXP160,33AB80,165E260615	2
DE000HV8F389	UNICREDIT BANK	UCHEUSBKCCPXP165,68B91,12E160514	2
IT0004564669	BANCA IMI	BI ESCMACP261,041P100%CE300115	23
	NATIXIS STRUCTURED		
DE000NX0AAA5	PRODUCTS LIMITED	NTXEHUITICCPXPAB70%E090816	2
IT0004866072	BANCA ALETTI	ALEUSOGCCPCH312,24E171117	26
IT0004722333	BANCA ALETTI	ALEUSOGCP308,63P100%CE230615	24
IT0004627912	BANCA ALETTI	ALEUSOGCCPPAR286,24P135%E310815	22
	BNP PARIBAS		
NL0010399036	ARBITRAGE ISSUANCE	BPAEUSOGCCPXP333,51AE211016	25
IT0004924426	BANCA ALETTI	ALEUSOGCCPCH292,31E040719	25
IT0004897531	BANCA ALETTI	ALEUSOGCCPCH299,62E160318	25
IT0004561392	BANCA IMI	BI ESTLCCP367,5783P1,5%CE020215	26
	BNP PARIBAS		
NL0009805589	ARBITRAGE ISSUANCE	BPAESTLCCCPXP375,87AE300614	25
IT0004572886	BANCA IMI	BI ESTLCCP382,4197P1,5%CE030315	27
	BNP PARIBAS		
NL0010399028	ARBITRAGE ISSUANCE	BPAESTLCCCPXP299,9AE211016	24
IT0004848393	BANCA ALETTI	ALESTLCCCPCH260,89E290917	24
IT0004775984	BANCA ALETTI	ALESTLCCCPBON145%P100%B209,924E301115	21
IT0004695380	BANCA ALETTI	ALESUTCP310,644P100%CE310316	28
IT0004555626	BANCA IMI	BI ESUTCP386,21P100%CE231214	25
DE000CZ37QJ7	COMMERZBANK	CBKBTUBTCCPBON100%CB75%E070616	3
	BNP PARIBAS		
NL0010395166	ARBITRAGE ISSUANCE	BPAE50FTSCCPXPCB70%E260321	49
	BNP PARIBAS		
NL0010124889	ARBITRAGE ISSUANCE	BPAEFMF1SCCPXPQCB67%E080517	32
DE000CZ36VB6	COMMERZBANK	CBKEUHASPCCPXPAB60%E240316	3
DE000CZ36V26	COMMERZBANK	CBKEUHASP CNPDISQB75%E271016	3
	SOCIETE GENERALE		
IT0006726134	EFFEKTEN	SGEEU5SPBCCPXPPE260816	36
XS0797481024	BANCA IMI	BI E5SP5CCPXPAB70%E010816	2
	SOCIETE GENERALE		
IT0006726142	EFFEKTEN	SGEEU5HSCCPXPQE280815	37
DE000UB7XSU9	UBS AG	UBSEU5HSCCPXPAB60%E080116	3
	SOCIETE GENERALE		
LU1003649131	ISSUER	SGIEUSMS5CCPBON136%CB70%E280717	32
DE000HV8F314	UNICREDIT BANK	UCHE5S5B4CPP80%E310316	24
FR0011374339	SOCIETE GENERALE	SGEURUSD10SLP1E200614	312.500
IT0004973993	UNICREDIT	UCEURUSD10SLC1,475A051214	19.100
IT0004973878	UNICREDIT	UCEURUSD10SLC1,45A070314	500.000
IT0004973886	UNICREDIT	UCEURUSD10SLC1,325A060614	5.900
IT0004934854	UNICREDIT	UCEURUSD10SLP1,1A070314	1.000.000
IT0004943426	UNICREDIT	UCEURUSD10SLC1,4A050914	10.000
IT0004943376	UNICREDIT	UCEURUSD10SLP1,35A070314	16.800

IT0004943467	UNICREDIT	UCEURUSD10SLP1,3A051214	8.200
FR0011452879	SOCIETE GENERALE	SGEURUSD10SLP1,2E191214	26.200
IT0004943418	UNICREDIT	UCEURUSD10SLC1,3A050914	3.900
IT0004934912	UNICREDIT	UCEURUSD10SLC1,6A060614	500.000
GG00B7MGN164	CREDIT AGRICOLE CIB FIN (GUERNSEY)	CFEURUSDCP1,3229QCE240417	26
IT0004934938	UNICREDIT	UCEURUSD10SLP1,25A060614	45.500
IT0004943350	UNICREDIT	UCEURUSD10SLC1,35A070314	12.700
IT0004943442	UNICREDIT	UCEURUSD10SLC1,3A051214	3.500
IT0004973910	UNICREDIT	UCEURUSD10SLC1,475A060614	128.200
IT0004973944	UNICREDIT	UCEURUSD10SLC1,45A050914	21.800
IT0004973951	UNICREDIT	UCEURUSD10SLC1,475A050914	33.600
IT0004934870	UNICREDIT	UCEURUSD10SLP1,3A070314	111.100
IT0004934862	UNICREDIT	UCEURUSD10SLP1,2A070314	1.000.000
FR0011545011	SOCIETE GENERALE	SGEURUSD10SLP1,2E190615	17.600
IT0004943392	UNICREDIT	UCEURUSD10SLC1,45A060614	53.800
DE000DE3S6P2	DEUTSCHE BANK AG	DBEURUSDCPQE120115	22
FR0011452838	SOCIETE GENERALE	SGEURUSD10SLC1,5E191214	56.200
IT0004943434	UNICREDIT	UCEURUSD10SLP1,3A050914	11.000
IT0004973852	UNICREDIT	UCEURUSD10SLC1,375A070314	25.100
FR0011648674	SOCIETE GENERALE	SGEURUSD10SLP1,3E200614	32.300
FR0011648740	SOCIETE GENERALE	SGEURUSD10SLP1,1E181215	20.800
IT0004973860	UNICREDIT	UCEURUSD10SLC1,425A070314	333.300
IT0004943384	UNICREDIT	UCEURUSD10SLC1,35A060614	7.600
IT0004943400	UNICREDIT	UCEURUSD10SLP1,3A060614	18.200
XS0548381820	BARCLAYS BANK	BAREURUSDEXCAP1,1502QCE241017	4.065
FR0011374321	SOCIETE GENERALE	SGEURUSD10SLC1,8E200614	192.300
IT0004963093	UNICREDIT	UCEURUSD10SLC1,5A050914	56.800
FR0011544915	SOCIETE GENERALE	SGEURUSD10SLC1,6E191214	178.600
IT0004934888	UNICREDIT	UCEURUSD10SLC1,3A060614	4.600
FR0011452820	SOCIETE GENERALE	SGEURUSD10SLC1,4E191214	13.300
FR0011545003	SOCIETE GENERALE	SGEURUSD10SLP1,1E190615	45.900
IT0004934896	UNICREDIT	UCEURUSD10SLC1,4A060614	17.400
IT0004934839	UNICREDIT	UCEURUSD10SLC1,5A070314	1.000.000
FR0011648708	SOCIETE GENERALE	SGEURUSD10SLC1,7E181215	82.000
FR0011648732	SOCIETE GENERALE	SGEURUSD10SLP1E181215	31.600
IT0004973928	UNICREDIT	UCEURUSD10SLC1,375A050914	7.900
IT0004973936	UNICREDIT	UCEURUSD10SLC1,425A050914	15.000
IT0004943368	UNICREDIT	UCEURUSD10SLP1,25A070314	1.000.000
IT0004934821	UNICREDIT	UCEURUSD10SLC1,4A070314	71.400
IT0004943459	UNICREDIT	UCEURUSD10SLC1,4A051214	7.600
XS0548381747	BARCLAYS BANK	BAREURUSDEXCAP1,1502QCE241014	15.625
FR0011374347	SOCIETE GENERALE	SGEURUSD10SLP1,1E200614	227.300
GG00B7N15J23	CREDIT AGRICOLE CIB FIN (GUERNSEY)	CFEURUSDCP1,2438QCE201217	27
FR0011452846	SOCIETE GENERALE	SGEURUSD10SLP1E191214	138.900
FR0011648690	SOCIETE GENERALE	SGEURUSD10SLP1,3E190615	8.900
IT0004973902	UNICREDIT	UCEURUSD10SLC1,425A060614	29.900

IT0004973969	UNICREDIT	UCEURUSD10SLC1,375A051214	6.300
IT0004973977	UNICREDIT	UCEURUSD10SLC1,425A051214	10.400
FR0011452853	SOCIETE GENERALE	SGEURUSD10SLP1,1E191214	70.400
FR0011374354	SOCIETE GENERALE	SGEURUSD10SLP1,2E200614	108.700
IT0004934946	UNICREDIT	UCEURUSD10SLP1,35A060614	10.200
IT0004934904	UNICREDIT	UCEURUSD10SLC1,5A060614	333.300
IT0004973894	UNICREDIT	UCEURUSD10SLC1,375A060614	11.200
FR0011648682	SOCIETE GENERALE	SGEURUSD10SLC1,6E190615	82.000
IT0004973985	UNICREDIT	UCEURUSD10SLC1,45A051214	14.000
IT0004934920	UNICREDIT	UCEURUSD10SLP1,15A060614	1.000.000
DE000DE6AHM7	DEUTSCHE BANK AG	DBEURUSD CNPOP1,4614PQE100614	22
IT0004934813	UNICREDIT	UCEURUSD10SLC1,3A070314	5.600
FR0011374313	SOCIETE GENERALE	SGEURUSD10SLC1,6E200614	263.200
IT0004963077	UNICREDIT	UCEURUSD10SLC1,35A050914	6.100
IT0004652464	BANCA IMI	BI EURUSD CPSH1,3146PQE301115	25
FR0011544972	SOCIETE GENERALE	SGEURUSD10SLC1,8E190615	208.300
FR0011452812	SOCIETE GENERALE	SGEURUSD10SLC1,3E191214	3.800
IT0004963119	UNICREDIT	UCEURUSD10SLC1,35A051214	5.100
IT0004973845	UNICREDIT	UCEURUSD10SLC1,325A070314	8.300
FR0011648724	SOCIETE GENERALE	SGEURUSD10SLC1,8E181215	100.000
FR0011452804	SOCIETE GENERALE	SGEURUSD10SLC1,5E200614	185.200
FR0011374248	SOCIETE GENERALE	SGEURUSD10SLC1,4E200614	32.100
IT0004934847	UNICREDIT	UCEURUSD10SLC1,6A070314	500.000
FR0011544956	SOCIETE GENERALE	SGEURUSD10SLC1,7E190615	151.500
IT0004928799	UNICREDIT	UCEXO0,1SLC28A070314	8.000
IT0004948011	UNICREDIT	UCEXO0,1SLC30A051214	6.000
IT0004914625	UNICREDIT	UCEXO0,1SLC23A060614	3.000
IT0004947922	UNICREDIT	UCEXO0,1SLC25A060614	4.000
IT0004914567	UNICREDIT	UCEXO0,1SLC20A070314	2.000
IT0004914658	UNICREDIT	UCEXO0,1SLP23A060614	89.000
IT0004947963	UNICREDIT	UCEXO0,1SLC24A050914	3.000
IT0004914575	UNICREDIT	UCEXO0,1SLC24A070314	4.000
IT0004947930	UNICREDIT	UCEXO0,1SLC33A060614	14.000
IT0004914591	UNICREDIT	UCEXO0,1SLP20A070314	500.000
IT0004948029	UNICREDIT	UCEXO0,1SLC34A051214	10.000
IT0004971757	UNICREDIT	UCEXO0,1SLC34A070314	58.000
IT0004947971	UNICREDIT	UCEXO0,1SLC28A050914	5.000
IT0004947989	UNICREDIT	UCEXO0,1SLC32A050914	9.000
IT0004914641	UNICREDIT	UCEXO0,1SLP21A060614	250.000
IT0004948003	UNICREDIT	UCEXO0,1SLC26A051214	4.000
IT0004925662	UNICREDIT	UCEXO0,1SLC32A070314	26.000
IT0004948037	UNICREDIT	UCEXO0,1SLP18A051214	185.000
IT0004971807	UNICREDIT	UCEXO0,1SLC40A050914	36.000
IT0004947997	UNICREDIT	UCEXO0,1SLP20A050914	135.000
IT0004971773	UNICREDIT	UCEXO0,1SLP32A070314	11.000
IT0004971823	UNICREDIT	UCEXO0,1SLC38A051214	15.000
IT0004947955	UNICREDIT	UCEXO0,1SLP25A060614	45.000
IT0004932858	UNICREDIT	UCEXO0,1SLC30A060614	8.000

IT0004914609	UNICREDIT	UCEXO0,1SLP24A070314	500.000
IT0004971799	UNICREDIT	UCEXO0,1SLP30A060614	11.000
IT0004971781	UNICREDIT	UCEXO0,1SLC36A060614	29.000
IT0004971815	UNICREDIT	UCEXO0,1SLP30A050914	8.000
IT0004971740	UNICREDIT	UCEXO0,1SLC30A070314	13.000
IT0004914617	UNICREDIT	UCEXO0,1SLC21A060614	3.000
IT0004947948	UNICREDIT	UCEXO0,1SLP17A060614	500.000
IT0004932866	UNICREDIT	UCEXO0,1SLP27A060614	22.000
IT0004914633	UNICREDIT	UCEXO0,1SLC27A060614	5.000
IT0004971765	UNICREDIT	UCEXO0,1SLP28A070314	49.000
IT0004971872	UNICREDIT	UCFACEBO0,1SLP45A210314	35.000
IT0004914716	UNICREDIT	UCFACEBO0,1SLP25A200614	893.000
IT0004962400	UNICREDIT	UCFACEBO0,1SLP45A200614	12.000
IT0004914674	UNICREDIT	UCFACEBO0,1SLC25A200614	1.000
IT0004914690	UNICREDIT	UCFACEBO0,1SLC35A200614	2.000
IT0004971849	UNICREDIT	UCFACEBO0,1SLC55A210314	6.000
IT0004914708	UNICREDIT	UCFACEBO0,1SLP20A200614	1.000.000
GB00B8WQFT53	THE ROYAL BANK OF SCOTLAND PLC	RBFACBOSLML19AB20,9E160117	93
IT0004971930	UNICREDIT	UCFACEBO0,1SLP55A200614	5.000
IT0004962418	UNICREDIT	UCFACEBO0,1SLC55A200614	4.000
IT0004962392	UNICREDIT	UCFACEBO0,1SLC45A200614	2.000
IT0004971922	UNICREDIT	UCFACEBO0,1SLC80A200614	19.000
IT0004971906	UNICREDIT	UCFACEBO0,1SLC65A200614	7.000
IT0004914682	UNICREDIT	UCFACEBO0,1SLC30A200614	1.000
IT0004971864	UNICREDIT	UCFACEBO0,1SLC70A210314	26.000
IT0004971898	UNICREDIT	UCFACEBO0,1SLC60A200614	5.000
IT0004971914	UNICREDIT	UCFACEBO0,1SLC70A200614	10.000
IT0004971856	UNICREDIT	UCFACEBO0,1SLC60A210314	9.000
IT0004971880	UNICREDIT	UCFACEBO0,1SLP55A210314	8.000
IT0004928807	UNICREDIT	UCFACEBO0,1SLP15A200614	500.000
GB00B9D48306	THE ROYAL BANK OF SCOTLAND PLC	RBFSLML3,9AB4,29E030619	742
GB00B8WQFZ14	THE ROYAL BANK OF SCOTLAND PLC	RBFSLML3,15AB3,38E160117	610
FR0011395029	SOCIETE GENERALE	SGF0,1SLP3A210314	1.000.000
IT0004902547	UNICREDIT	UCF0,1SLC6A070314	18.000
FR0011456235	SOCIETE GENERALE	SGF0,1SLC6A151217	8.000
IT0004948276	UNICREDIT	UCF0,1SLP4,5A050914	200.000
DE000DX5LB42	DEUTSCHE BANK AG	DBFCCPBON126%CB3,48E030314	20
FR0011191618	SOCIETE GENERALE	SGF0,1SLC6A181215	10.200
IT0004948326	UNICREDIT	UCF0,1SLC9A051214	39.000
FR0011118058	SOCIETE GENERALE	SGF0,1SLP4A191214	166.700
FR0011455930	SOCIETE GENERALE	SGF0,1SLC7A190615	14.700
FR0011191659	SOCIETE GENERALE	SGF0,1SLC8A161216	13.200
NL0010069217	BNP PARIBAS	BPAFCCPOP4,152P300%CE051015	18
IT0004925191	ARBITRAGE ISSUANCE	UCF0,1SLC7A060614	24.000
FR0011103845	UNICREDIT	SGF0,1SLC10A191214	60.200
	SOCIETE GENERALE		

FR0011062991	SOCIETE GENERALE	SGF0,1SLC14A191214	217.400
FR0011395052	SOCIETE GENERALE	SGF0,1SLC10A200614	138.900
NL0010400941	BNP PARIBAS		
	ARBITRAGE ISSUANCE	BPAFSLTB5,08AB5,08E210314	1.111
	BNP PARIBAS		
NL0010401717	ARBITRAGE ISSUANCE	BPAFSLTB7,61AB7,61E210314	4.931
IT0004928690	UNICREDIT	UCF0,1SLP6A070314	263.000
	THE ROYAL BANK OF		
GB00B9D4K345	SCOTLAND PLC	RBFSLML3,65AB4,02E100619	691
FR0011456169	SOCIETE GENERALE	SGF0,1SLC8A180915	17.500
IT0004948318	UNICREDIT	UCF0,1SLC8A051214	25.000
FR0011455856	SOCIETE GENERALE	SGF0,1SLP3,4A200315	208.300
DE000HV8AZU3	UNICREDIT BANK	UCHFCCPBON4,864CB3,4048E051214	22
DE000HV8A1G2	UNICREDIT BANK	UCHFCCPBON5,6CB3,92E200614	21
FR0011395060	SOCIETE GENERALE	SGF0,1SLP3A200614	1.000.000
FR0011395292	SOCIETE GENERALE	SGF0,1SLP3A190914	925.900
FR0011191626	SOCIETE GENERALE	SGF0,1SLC8A181215	16.900
FR0011456250	SOCIETE GENERALE	SGF0,1SLC8A151217	10.300
GB00B514MT83	BARCLAYS BANK	BARFSLML2,34AB2,5E230816	522
IT0004948292	UNICREDIT	UCF0,1SLC6A051214	13.000
IT0004948284	UNICREDIT	UCF0,1SLP6,5A050914	38.000
IT0004932874	UNICREDIT	UCF0,1SLP6A060614	77.000
IT0004905656	UNICREDIT	UCF0,1SLP5,5A070314	500.000
IT0004902562	UNICREDIT	UCF0,1SLC5A070314	11.000
IT0004914849	UNICREDIT	UCF0,1SLC5A060614	10.000
IT0004914856	UNICREDIT	UCF0,1SLC6A060614	15.000
	THE ROYAL BANK OF		
NL0009872076	SCOTLAND PLC	RBSFSLML3AB3,21E310321	602
	MACQUARIE		
	STRUCTURED		
DE000MQ4JTK7	PRODUCTS EU	MQFCCXP2E161214	24
	BNP PARIBAS		
NL0010398061	ARBITRAGE ISSUANCE	BPAFCCPCHAB4,074E170715	24
IT0004948201	UNICREDIT	UCF0,1SLC8A060614	45.000
FR0011395003	SOCIETE GENERALE	SGF0,1SLC10A210314	384.600
IT0004902596	UNICREDIT	UCF0,1SLP4A070314	500.000
IT0004948334	UNICREDIT	UCF0,1SLP5A051214	81.000
DE000DX5LB59	DEUTSCHE BANK AG	DBFCCPBON135%CB3,2625E010914	19
FR0011103811	SOCIETE GENERALE	SGF0,1SLC8A191214	29.400
FR0011455757	SOCIETE GENERALE	SGF0,1SLC7A200315	16.100
FR0011191634	SOCIETE GENERALE	SGF0,1SLC10A181215	27.600
IT0004959042	BANCA IMI	BI F0,1SLC6,5E030314	26.740
IT0004948235	UNICREDIT	UCF0,1SLC5,5A050914	12.000
FR0011456110	SOCIETE GENERALE	SGF0,1SLC7A180915	13.600
DE000DX5LB67	DEUTSCHE BANK AG	DBFCCPBON141%CB3,045E020315	18
	BNP PARIBAS		
NL0010400917	ARBITRAGE ISSUANCE	BPAFSLTB6,03AB6,03E21032014	1.862
	THE ROYAL BANK OF		
NL0009681980	SCOTLAND PLC	RBSFSLMS9AB8,37E080121	2.187

GB00B8XHRT18	THE ROYAL BANK OF SCOTLAND PLC	RBFSMLML3,4AB3,64E311016	649
FR0011456201	SOCIETE GENERALE	SGF0,1SLP3,4A180915	116.300
IT0004948219	UNICREDIT	UCF0,1SLC9A060614	86.000
FR0011062983	SOCIETE GENERALE BNP PARIBAS	SGF0,1SLC12A191214	116.300
NL0010398822	ARBITRAGE ISSUANCE	BPAFCCPBON121%CB4,361E191214	22
IT0004948227	UNICREDIT	UCF0,1SLP7A060614	37.000
IT0004914823	UNICREDIT	UCF0,1SLP3A070314	500.000
FR0011456300	SOCIETE GENERALE	SGF0,1SLP3A151217	49.000
GB00B78TTF59	THE ROYAL BANK OF SCOTLAND PLC BNP PARIBAS	RBFSMLML2,5AB2,68E070621	530
NL0010399200	ARBITRAGE ISSUANCE	BPAFCCPBON113%CB3,4093E191214	23
GB00B7QSC770	THE ROYAL BANK OF SCOTLAND PLC	RBFSMLML2,2AB2,36E020215	494
IT0004959067	BANCA IMI	BI F0,1SLC7,5E030314	78.130
FR0011395144	SOCIETE GENERALE	SGF0,1SLC10A190914	72.500
LU1003997928	SOCIETE GENERALE ISSUER	SGIFCCPBON136%CB5,5E240616	30
IT0004902554	UNICREDIT BNP PARIBAS	UCF0,1SLC4,5A070314	9.000
NL0010397576	ARBITRAGE ISSUANCE	BPAFCCPBON117%CB3,486E200614	22
IT0006724576	SOCIETE GENERALE EFFETEN	SGEFCCXP6,1472CB4,5E301214	26
IT0004914880	UNICREDIT	UCF0,1SLP5A060614	238.000
FR0011063007	SOCIETE GENERALE	SGF0,1SLP6A191214	40.300
FR0011395136	SOCIETE GENERALE	SGF0,1SLC8A190914	31.600
IT0004948243	UNICREDIT	UCF0,1SLC6,5A050914	17.000
IT0004979792	BANCA IMI	BI F0,1SLC6,5E020614	21.280
FR0011395086	SOCIETE GENERALE	SGF0,1SLC6A190914	13.800
FR0011394972	SOCIETE GENERALE	SGF0,1SLC6A210314	17.400
FR0011395037	SOCIETE GENERALE	SGF0,1SLC6A200614	15.100
FR0011455690	SOCIETE GENERALE	SGF0,1SLC6A200315	11.900
FR0011395045	SOCIETE GENERALE	SGF0,1SLC8A200614	43.900
IT0004948268	UNICREDIT	UCF0,1SLC8,5A050914	41.000
IT0004902588	UNICREDIT	UCF0,1SLP3,5A070314	500.000
FR0011455989	SOCIETE GENERALE BNP PARIBAS	SGF0,1SLC8A190615	19.800
NL0010069613	ARBITRAGE ISSUANCE	BPAFCCPOP3,76P300%CE031115	18
IT0004948193	UNICREDIT	UCF0,1SLP7A070314	71.000
IT0004914831	UNICREDIT	UCF0,1SLC4A060614	7.000
IT0004914872	UNICREDIT BNP PARIBAS	UCF0,1SLP4A060614	500.000
NL0010398335	ARBITRAGE ISSUANCE	BPAFCCPBON120%CB3,759E010714	21
GB00B78TTD36	THE ROYAL BANK OF SCOTLAND PLC	RBFSMLML2,8AB3E070621	568
GB00B8XHRS01	THE ROYAL BANK OF SCOTLAND PLC	RBFSMLML3,55AB3,8E311016	676
GB00B6HYGF34	THE ROYAL BANK OF	RBFSMLML2,95AB3,16E120421	591

	SCOTLAND PLC		
IT0004914864	UNICREDIT	UCF0,1SLP3A060614	500.000
FR0011191667	SOCIETE GENERALE	SGF0,1SLC10A161216	17.700
IT0004902570	UNICREDIT	UCF0,1SLC5,5A070314	13.000
FR0011455799	SOCIETE GENERALE	SGF0,1SLC8A200315	22.100
IT0004928682	UNICREDIT	UCF0,1SLC7A070314	37.000
IT0004948250	UNICREDIT	UCF0,1SLC7,5A050914	26.000
	THE ROYAL BANK OF		
GB00B9D3V385	SCOTLAND PLC	RBFCPCXPB3,474E190314	22
IT0004948300	UNICREDIT	UCF0,1SLC7A051214	18.000
FR0011394980	SOCIETE GENERALE	SGF0,1SLC8A210314	87.700
IT0004905664	UNICREDIT	UCF0,1SLP5A070314	500.000
IT0004905649	UNICREDIT	UCF0,1SLC6,5A070314	25.000
IT0004902604	UNICREDIT	UCF0,1SLP4,5A070314	500.000
	BNP PARIBAS		
NL0010398830	ARBITRAGE ISSUANCE	BPAFCCPBON127%CB4,0495E190615	22
FR0011455898	SOCIETE GENERALE	SGF0,1SLC6A190615	11.300
IT0004925126	UNICREDIT	UCF0,1SLC8A070314	96.000
FR0011456060	SOCIETE GENERALE	SGF0,1SLC6A180915	10.800
IT0004914815	UNICREDIT	UCF0,1SLC4A070314	8.000
FR0011456011	SOCIETE GENERALE	SGF0,1SLP3,4A190615	151.500
IT0004959059	BANCA IMI	BI F0,1SLC7E030314	43.100
FR0011191642	SOCIETE GENERALE	SGF0,1SLC6A161216	9.500
IT0004948342	UNICREDIT	UCF0,1SLP7A051214	24.000
FR0011118041	SOCIETE GENERALE	SGF0,1SLC6A191214	13.600
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPE6	PRODUCTS EU	MQFCCPXP4E010414	25
IT0004979800	BANCA IMI	BI F0,1SLC7E020614	28.740
IT0004979784	BANCA IMI	BI F0,1SLC6E020614	16.340
	BNP PARIBAS		
NL0010400909	ARBITRAGE ISSUANCE	BPAFSLTB6,34AB6,34E210314	2.347
IT0004925159	UNICREDIT	UCF0,1SLC9A070314	294.000
	THE ROYAL BANK OF		
NL0009488733	SCOTLAND PLC	RBFCNHISLML7,46AB7,98E150520	2.920
	THE ROYAL BANK OF		
NL0009057421	SCOTLAND PLC	RBFCNHISLML6,92AB7,41E140119	2.740
	THE ROYAL BANK OF		
NL0009403120	SCOTLAND PLC	RBFCNHISLML7,24AB7,74E280220	2.840
	THE ROYAL BANK OF		
NL0009055607	SCOTLAND PLC	RBFCNHISLML6,07AB6,5E190419	2.510
IT0004972003	UNICREDIT	UCFNC0,1SLP6A070314	71.000
DE000HV8AZ72	UNICREDIT BANK	UCHFNCCCPBON4,382CB3,0674E051214	20
	BNP PARIBAS		
NL0010397667	ARBITRAGE ISSUANCE	BPAFNCCCPBON116%CB3,0324E200614	22
FR0011395755	SOCIETE GENERALE	SGFNCO,1SLP3,6A191214	119.000
FR0011302207	SOCIETE GENERALE	SGFNCO,1SLC6A181215	15.200
FR0011395524	SOCIETE GENERALE	SGFNCO,1SLP3,6A200614	454.500
IT0004948466	UNICREDIT	UCFNC0,1SLC4,4A051214	12.000
IT0004948508	UNICREDIT	UCFNC0,1SLP3,2A051214	238.000

FR0011302058	SOCIETE GENERALE	SGFNCO,1SLC4A191214	9.900
IT0004972045	UNICREDIT	UCFNCO,1SLP5,2A060614	72.000
IT0004972078	UNICREDIT	UCFNCO,1SLC6A050914	23.000
	BNP PARIBAS		
NL0010399242	ARBITRAGE ISSUANCE	BPAFNCCCPBON118%CB3,6205E191214	23
FR0011395763	SOCIETE GENERALE	SGFNCO,1SLC7A181215	20.100
IT0004915085	UNICREDIT	UCFNCO,1SLC4,4A060614	13.000
IT0004948417	UNICREDIT	UCFNCO,1SLC5A050914	15.000
	THE ROYAL BANK OF		
GB00B78TSL45	SCOTLAND PLC	RBFNCSLML2,2AB2,36E070621	633
IT0004962434	UNICREDIT	UCFNCO,1SLP4,8A070314	714.000
	THE ROYAL BANK OF		
GB00B7NMRG68	SCOTLAND PLC	RBFNCSLML2,3AB2,47E050115	646
FR0011302173	SOCIETE GENERALE	SGFNCO,1SLC6A191214	20.200
IT0004948409	UNICREDIT	UCFNCO,1SLC4,6A050914	13.000
IT0004915127	UNICREDIT	UCFNCO,1SLP4A060614	333.000
IT0004948458	UNICREDIT	UCFNCO,1SLC4A051214	10.000
IT0004927668	UNICREDIT	UCFNCO,1SLC5,2A070314	22.000
IT0004915119	UNICREDIT	UCFNCO,1SLP3,6A060614	500.000
IT0004926959	UNICREDIT	UCFNCO,1SLP4,4A070314	500.000
DE000HV8AZV1	UNICREDIT BANK	UCHFNCCCPBON4,382CB3,0674E05122014	22
IT0004948516	UNICREDIT	UCFNCO,1SLP4A051214	100.000
IT0004915077	UNICREDIT	UCFNCO,1SLC4A060614	11.000
FR0011395482	SOCIETE GENERALE	SGFNCO,1SLC7A200614	52.600
IT0004915028	UNICREDIT	UCFNCO,1SLC4,8A070314	17.000
IT0004915036	UNICREDIT	UCFNCO,1SLP3,2A070314	1.000.000
IT0004948441	UNICREDIT	UCFNCO,1SLP4,2A050914	119.000
IT0004971955	UNICREDIT	UCFNCO,1SLC6A070314	43.000
IT0004972037	UNICREDIT	UCFNCO,1SLP4,8A060614	114.000
IT0004948433	UNICREDIT	UCFNCO,1SLP3,4A050914	333.000
IT0004915044	UNICREDIT	UCFNCO,1SLP3,6A070314	500.000
IT0004915101	UNICREDIT	UCFNCO,1SLP3,2A060614	500.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPF3	PRODUCTS EU	MQFNCCCPXP3E010414	25
FR0011395425	SOCIETE GENERALE	SGFNCO,1SLC6A200614	28.200
IT0004926926	UNICREDIT	UCFNCO,1SLC5,6A070314	30.000
IT0004914997	UNICREDIT	UCFNCO,1SLC3,6A070314	9.000
IT0004915069	UNICREDIT	UCFNCO,1SLC3,6A060614	9.000
IT0004972029	UNICREDIT	UCFNCO,1SLC6,6A060614	40.000
IT0004972094	UNICREDIT	UCFNCO,1SLP5A050914	55.000
	THE ROYAL BANK OF		
GB00B78TSP82	SCOTLAND PLC	RBFNCSLML1,85AB1,98E070621	579
IT0004948490	UNICREDIT	UCFNCO,1SLC5,6A051214	18.000
IT0004948425	UNICREDIT	UCFNCO,1SLP2,8A050914	500.000
IT0004926983	UNICREDIT	UCFNCO,1SLC5,2A060614	19.000
IT0004915010	UNICREDIT	UCFNCO,1SLC4,4A070314	14.000
IT0004948391	UNICREDIT	UCFNCO,1SLC4,2A050914	11.000
FR0011395748	SOCIETE GENERALE	SGFNCO,1SLC7A191214	29.900

IT0004948383	UNICREDIT	UCFNC0,1SLC3,8A050914	10.000
IT0004971997	UNICREDIT	UCFNC0,1SLP5,6A070314	128.000
IT0004972060	UNICREDIT	UCFNC0,1SLP6A060614	37.000
IT0004972086	UNICREDIT	UCFNC0,1SLC7A050914	38.000
IT0004972144	UNICREDIT	UCFNC0,1SLP5A051214	43.000
IT0004971971	UNICREDIT	UCFNC0,1SLC6,8A070314	100.000
GB00B78TSN68	THE ROYAL BANK OF SCOTLAND PLC	RBFNCSLML2AB2,14E070621	600
IT0004927585	UNICREDIT	UCFNC0,1SLP4,4A060614	185.000
FR0011302181	SOCIETE GENERALE	SGFNC0,1SLC4A181215	9.100
FR0011302199	SOCIETE GENERALE	SGFNC0,1SLC5A181215	11.700
IT0004971963	UNICREDIT	UCFNC0,1SLC6,4A070314	64.000
IT0004972011	UNICREDIT	UCFNC0,1SLC6,3A060614	34.000
IT0004972110	UNICREDIT	UCFNC0,1SLC6A051214	20.000
IT0004972136	UNICREDIT	UCFNC0,1SLC8A051214	47.000
GB00B8QR2Z95	THE ROYAL BANK OF SCOTLAND PLC	RBFNCSLML3,2AB3,43E161115	842
IT0004971989	UNICREDIT	UCFNC0,1SLP5,2A070314	278.000
IT0004927015	UNICREDIT	UCFNC0,1SLC5,6A060614	23.000
IT0004926249	UNICREDIT	UCFNC0,1SLC6A060614	28.000
IT0004915002	UNICREDIT	UCFNC0,1SLC4A070314	11.000
IT0004962442	UNICREDIT	UCFNC0,1SLC5A060614	17.000
IT0004948482	UNICREDIT	UCFNC0,1SLC5,2A051214	15.000
IT0004948375	UNICREDIT	UCFNC0,1SLC7A060614	57.000
FR0011302165	SOCIETE GENERALE	SGFNC0,1SLC5A191214	13.900
IT0004915051	UNICREDIT	UCFNC0,1SLP4A070314	500.000
IT0004915093	UNICREDIT	UCFNC0,1SLC4,8A060614	15.000
IT0004948474	UNICREDIT	UCFNC0,1SLC4,8A051214	13.000
IT0004972052	UNICREDIT	UCFNC0,1SLP5,6A060614	51.000
IT0004972102	UNICREDIT	UCFNC0,1SLP6A050914	28.000
IT0004972151	UNICREDIT	UCFNC0,1SLP6A051214	24.000
FR0011395334	SOCIETE GENERALE	SGFNC0,1SLC5A200614	16.400
IT0004972128	UNICREDIT	UCFNC0,1SLC7A051214	30.000
DE000CZ36WA6	COMMERZBANK	CBKFBANTCNPBENE280417	2
IT0004512569	BANCA IMI	BI XFC25CP17416,83P100%QCE310714	26
IT0004652811	BANCA IMI	BI TOP40CNPBENE171215	89
IT0004558323	UNICREDIT	UCFTMIB0,0001SLC32000A181215	113.600
IT0004900608	UNICREDIT	UCFTMIB0,0001SLC20000A211218	5.700
IT0004621113	BANCA IMI	BI FTMIBCP21096,97P100%CE300715	24
IT0004905110	UNICREDIT	UCFTMIB0,0001SLP12000A181220	11.900
FR0011456896	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A180316	49.500
IT0004934417	UNICREDIT	UCFTMIB0,0001SLP18000A171221	4.900
IT0004910797	UNICREDIT	UCFTMIB0,0001SLC15000A210214	5.100
FR0011186857	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A210314	29.900
IT0006725805	SOCIETE GENERALE	SGFTMIBCCPOP17451,07CAP159B12200E27011	22
	EFFEKTEN	7	
	BNP PARIBAS		
NL0010398921	ARBITRAGE ISSUANCE	BPAFTMIBCCPBON120%CB13171,9E190615	22
IT0004963168	UNICREDIT	UCFTMIB0,0001SLP18000A170414	71.400

FR0010836114	SOCIETE GENERALE	SGFTMIB0,0001SLC36000A151217	36.800
FR0011187160	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A140814	135.100
FR0011187251	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A211114	61.700
IT0004919160	BANCA ALETTI	ALFTMIBCCPCH17419,14E180518	24
IT0004937790	BANCA ALETTI	ALFTMIBCCPCH16523,74E200718	24
IT0004900483	UNICREDIT	UCFTMIB0,0001SLP12000A161216	24.400
IT0004862030	UNICREDIT	UCFTMIB0,0001SLP15000A191214	44.200
IT0004759368	UNICREDIT	UCFTMIB0,0001SLP12000A170616	25.400
FR0011300995	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A180714	5.900
FR0011187020	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A211218	14.200
FR0011187061	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A201219	12.800
IT0004759533	UNICREDIT	UCFTMIB0,0001SLP9000A161216	51.500
FR0011457233	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A170616	16.600
IT0004933922	UNICREDIT	UCFTMIB0,0001SLC22000A170414	90.900
IT0004934425	UNICREDIT	UCFTMIB0,0001SLC20000A161222	3.500
IT0004585144	BANCA ALETTI	ALFTMIBCCPTW22976,1PB11488,0E310314	22
IT0004934037	UNICREDIT	UCFTMIB0,0001SLC25000A200614	384.600
IT0004970122	UNICREDIT	UCFTMIB0,0001SLP19000A160514	31.600
IT0004979388	BANCA IMI	BI FTMIB0,0001SLP16000E200614	151.520
IT0004979305	BANCA IMI	BI FTMIB0,0001SLC20000E200614	27.470
IT0004970163	UNICREDIT	UCFTMIB0,0001SLP20000A190914	12.800
IT0004979289	BANCA IMI	BI FTMIB0,0001SLC22000E210314	333.330
IT0004933898	UNICREDIT	UCFTMIB0,0001SLP18000A210314	119.000
NL0010400370	BNP PARIBAS ARBITRAGE ISSUANCE THE ROYAL BANK OF	BPAFTMIBSLTB22500AB22500E210314	9.823
NL0009662873	SCOTLAND PLC THE ROYAL BANK OF	RBSFTMIBSLMS29000AB28420E061120	4.710
GB00B6HY9P40	SCOTLAND PLC THE ROYAL BANK OF	RBFTMIBSLML11650AB11883E310321	2.880
GB00B9D4RY47	SCOTLAND PLC	RBFTMIBSLML14700AB14994E030619	4.590
IT0004909211	BANCA IMI	BI FTMIBCCPXP16748,28AB11723,8E031114	24
FR0011063502	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A140814	1.000.000
FR0011063924	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A190914	1.000.000
FR0011064468	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A170414	714.300
IT0004861982	UNICREDIT	UCFTMIB0,0001SLC18000A191214	8.400
IT0004910854	UNICREDIT	UCFTMIB0,0001SLC14000A210314	4.200
FR0011393669	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A200315	22.400
FR0011392588	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A190615	27.000
IT0004933914	UNICREDIT	UCFTMIB0,0001SLC20000A170414	24.900
FR0011104074	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A160514	47.600
FR0011064278	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A210314	1.000.000
FR0011456433	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A190216	6.100
IT0004944150	UNICREDIT	UCFTMIB0,0001SLC18000A211114	8.700
FR0011064369	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A210314	1.000.000
FR0011064484	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A170414	62.500
FR0011394014	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A201219	7.000
IT0004862048	UNICREDIT	UCFTMIB0,0001SLC17000A181215	5.700
IT0004558307	UNICREDIT	UCFTMIB0,0001SLP22000A181215	5.300

IT0004759426	UNICREDIT	UCFTMIB0,0001SLP12000A191214	128.200
IT0004759434	UNICREDIT	UCFTMIB0,0001SLC16000A181215	5.100
IT0004744170	BANCA ALETTI	ALFTMIBCCPXP18359,37AE220715	22
FR0011392596	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A161015	12.200
FR0011456656	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A190216	19.200
FR0011393404	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A201115	45.500
FR0011457977	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A160916	9.100
FR0011458090	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A211016	5.500
IT0004944259	UNICREDIT	UCFTMIB0,0001SLP17000A201219	6.000
	BNP PARIBAS		
NL0009637800	ARBITRAGE ISSUANCE	BPAFTMIBCCPTW19945,94AB9972,97E251114	22
IT0004963200	UNICREDIT	UCFTMIB0,0001SLC19000A180714	13.200
DE000DX7ENB5	DEUTSCHE BANK AG	DBFTMIBCCPBON20817,7CB75%E211114	22
FR0011301605	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A191214	5.500
FR0011187012	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A211218	12.400
FR0011393958	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A201115	32.700
FR0011104421	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A190914	454.500
FR0011104454	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A211114	21.400
FR0011187269	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A191214	12.200
IT0004900509	UNICREDIT	UCFTMIB0,0001SLP11000A201219	16.300
IT0004900533	UNICREDIT	UCFTMIB0,0001SLC18000A151217	5.200
IT0004900657	UNICREDIT	UCFTMIB0,0001SLP19000A201219	4.800
FR0011457811	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A150716	37.000
IT0004944002	UNICREDIT	UCFTMIB0,0001SLC20000A160514	21.600
IT0004934250	UNICREDIT	UCFTMIB0,0001SLC23000A171014	43.500
IT0004862089	UNICREDIT	UCFTMIB0,0001SLC22000A181215	13.300
IT0004862162	UNICREDIT	UCFTMIB0,0001SLC17000A161216	4.800
IT0004934052	UNICREDIT	UCFTMIB0,0001SLC29000A200614	500.000
FR0011104108	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A200614	39.400
DE000DX7EMV5	DEUTSCHE BANK AG	DBFTMIBCCPBON19747,4CB75%E211114	23
FR0011186832	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A210214	1.000.000
FR0011187152	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A140814	64.100
FR0011187228	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A171014	80.600
IT0004910953	UNICREDIT	UCFTMIB0,0001SLC19000A190914	11.800
DE000DX7EMU7	DEUTSCHE BANK AG	DBFTMIBCCPBON19332CB80%E230514	23
FR0010836098	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A161216	12.500
FR0010836155	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A151217	9.600
FR0011187210	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A171014	44.200
IT0004619240	BANCA ALETTI	ALFTMIBCCPXP21018,29AE230715	23
IT0004759467	UNICREDIT	UCFTMIB0,0001SLC25000A161216	12.700
FR0011457258	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A170616	39.400
FR0011458132	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A211016	32.700
IT0004944218	UNICREDIT	UCFTMIB0,0001SLC22000A211218	6.800
IT0004910870	UNICREDIT	UCFTMIB0,0001SLC17000A210314	8.200
GB00B3YKGK84	BARCLAYS BANK	BARFTMIBSLML13200AB13464E130717	3.660
	THE ROYAL BANK OF		
GB00B7Q3KS98	SCOTLAND PLC	RBFTMIBSLML10200AB10404E290515	2.430
GB00B8H1VS60	THE ROYAL BANK OF	RBFTMIBSLML13400AB13668E020215	3.740

	SCOTLAND PLC		
IT0004970031	UNICREDIT	UCFTMIB0,0001SLP17000A210214	1.000.000
FR0011064096	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A210214	1.000.000
FR0011217900	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A181220	6.800
FR0011064351	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A210214	1.000.000
IT0004904899	UNICREDIT	UCFTMIB0,0001SLC16000A210314	6.300
IT0004904907	UNICREDIT	UCFTMIB0,0001SLC18000A210314	11.500
IT0004904980	UNICREDIT	UCFTMIB0,0001SLP12000A200614	500.000
FR0011393602	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A200315	69.400
IT0004934334	UNICREDIT	UCFTMIB0,0001SLC30000A151217	21.600
IT0004933815	UNICREDIT	UCFTMIB0,0001SLC28000A210214	500.000
FR0011456359	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A150116	20.500
FR0011393289	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A161015	35.000
FR0011393461	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A160115	135.100
IT0004944317	UNICREDIT	UCFTMIB0,0001SLP15000A161222	6.700
IT0004944200	UNICREDIT	UCFTMIB0,0001SLC18000A211218	4.800
FR0011104561	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A151217	14.600
FR0011104132	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A180714	892.900
FR0011300987	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A200614	6.000
	MACQUARIE STRUCTURED		
DE000MQ49KT2	PRODUCTS EU MACQUARIE STRUCTURED	MQFTMIBCCPBON23822,33CB8000E310815	26
DE000MQ4HV99	PRODUCTS EU	MQFTMIBCCPBON21751,75CB9500E270315	26
FR0011186923	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A160514	135.100
FR0011186972	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A151217	5.700
FR0011063452	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A180714	27.600
FR0011393867	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A150515	14.200
FR0011458199	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A181116	25.300
FR0011394048	SOCIETE GENERALE	SGFTMIB0,0001SLC38000A181220	15.400
IT0004900699	UNICREDIT	UCFTMIB0,0001SLC14000A181220	3.100
IT0004750631	BANCA IMI	BI FTMIBCNPBENE181215	1.319
IT0004759327	UNICREDIT	UCFTMIB0,0001SLC16000A170616	4.500
FR0011457928	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A190816	36.200
IT0004910888	UNICREDIT	UCFTMIB0,0001SLP12000A210314	500.000
DE000DX5PSW0	DEUTSCHE BANK AG	DBFTMIBCNPDIS16500E190914	25
FR0010836056	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLC32000A161216	33.100
NL0009420207	ARBITRAGE ISSUANCE	BPAFTMIBCP21029,48P100%CE120515	24
DE000HV8A0L4	UNICREDIT BANK	UCHFTMIBCCPBON16152,91CB12114,6E200614	22
IT0004959612	BANCA IMI	BI FTMIB0,0001SLP15000E210314	1.000.000
FR0011267814	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A210314	11.400
FR0011064179	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A171014	18.900
FR0011064732	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A200614	1.000.000
FR0011393776	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A200215	84.700
IT0004900566	UNICREDIT	UCFTMIB0,0001SLP12000A211218	14.700
IT0004862055	UNICREDIT	UCFTMIB0,0001SLC18000A181215	6.500
IT0004875479	UNICREDIT	UCFTMIB0,0001SLC14000A191214	4.100

FR0011456391	SOCIETE GENERALE MACQUARIE STRUCTURED	SGFTMIB0,0001SLP10000A150116	57.500
DE000MQ4HVA8	PRODUCTS EU MACQUARIE STRUCTURED	MQFTMIBCCPBON23004,25CB11000E270315	26
DE000MQ4HVB6	PRODUCTS EU	MQFTMIBCCPBON22503,25CB8500E271115	27
FR0011186899	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A170414	208.300
FR0011064013	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A190914	21.500
IT0004900624	UNICREDIT	UCFTMIB0,0001SLC15000A201219	3.600
FR0011393388	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A160115	18.200
IT0004944309	UNICREDIT	UCFTMIB0,0001SLC24000A161222	4.200
IT0004558257	UNICREDIT	UCFTMIB0,0001SLP17000A191214	23.100
FR0011393586	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A160115	27.500
FR0011393560	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A210815	39.400
FR0011457191	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A200516	17.100
FR0011063460	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A140814	294.100
IT0004959539	BANCA IMI	BI FTMIB0,0001SLC20000E210314	39.370
DE000DX6ZZV4	DEUTSCHE BANK AG	DBFTMIBCNPDISE221214	26
FR0011300904	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A210214	6.300
FR0011187046	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A201219	7.600
FR0011063551	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A140814	55.600
IT0004875487	UNICREDIT	UCFTMIB0,0001SLC16000A191214	5.700
IT0004759517	UNICREDIT	UCFTMIB0,0001SLC24000A161216	12.800
FR0011392547	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A190615	47.200
IT0004934342	UNICREDIT	UCFTMIB0,0001SLC29000A151217	18.700
IT0004862006	UNICREDIT	UCFTMIB0,0001SLC21000A191214	17.700
FR0011186956	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A161216	6.600
DE000CZ36WB4	COMMERZBANK	CBKFTMIBCCXPAB75%E130417	2
FR0011064146	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A171014	75.800
FR0011064310	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A210214	1.000.000
FR0011393982	SOCIETE GENERALE	SGFTMIB0,0001SLC38000A211218	23.600
FR0011393487	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A200315	36.000
IT0004944283	UNICREDIT	UCFTMIB0,0001SLP15000A171221	6.900
IT0004904915	UNICREDIT	UCFTMIB0,0001SLC20000A210314	30.300
IT0004970064	UNICREDIT	UCFTMIB0,0001SLP17000A210314	277.800
IT0004970114	UNICREDIT	UCFTMIB0,0001SLP18000A160514	52.100
IT0004970197	UNICREDIT	UCFTMIB0,0001SLP16000A171014	41.300
IT0004970247	UNICREDIT	UCFTMIB0,0001SLP20000A161216	5.800
NL0010400099	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTMIBSLTB17000AB17000E210314	8.403
NL0009871805	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLML11000AB11220E310321	2.670
NL0009871854	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLML12000AB12240E310321	3.020
FR0011187038	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A201219	5.700
FR0011187244	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A211114	36.800
FR0011393974	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A201115	14.000
IT0004558273	UNICREDIT	UCFTMIB0,0001SLC26000A191214	119.000

IT0004678816	BANCA ALETTI	ALFTMIBCCPXP22795,01AE070214	23
IT0004963192	UNICREDIT	UCFTMIB0,0001SLP18000A180714	29.900
FR0011393420	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A160115	48.500
IT0004944176	UNICREDIT	UCFTMIB0,0001SLP15000A211114	51.500
IT0004934128	UNICREDIT	UCFTMIB0,0001SLC28000A180714	500.000
FR0010806687	SOCIETE GENERALE	SGFTMIB0,0001SLC36000A181215	192.300
FR0011063395	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A180714	1.000.000
FR0011217884	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A201219	13.900
FR0011064641	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A200614	714.300
FR0011393818	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A200215	25.100
IT0004862139	UNICREDIT	UCFTMIB0,0001SLC18000A170616	6.000
IT0004900582	UNICREDIT	UCFTMIB0,0001SLC16000A211218	4.000
IT0004759491	UNICREDIT	UCFTMIB0,0001SLC14000A161216	3.700
IT0004785926	BANCA ALETTI	ALFTMIBCP15957,33P100%CE290716	23
IT0004933799	UNICREDIT	UCFTMIB0,0001SLC24000A210214	500.000
IT0004934169	UNICREDIT	UCFTMIB0,0001SLP18000A140814	26.600
DE000DX7BNW7	DEUTSCHE BANK AG	DBFTMIBCNPOPP175%E260614	21
IT0004934458	UNICREDIT	UCFTMIB0,0001SLP10000A161222	15.700
IT0004944010	UNICREDIT	UCFTMIB0,0001SLP12000A160514	500.000
FR0011104066	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A170414	1.000.000
FR0011392398	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A200315	7.300
FR0011393743	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A200215	111.100
FR0011393875	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A150515	31.100
FR0011393925	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A150515	20.100
IT0004900723	UNICREDIT	UCFTMIB0,0001SLC24000A181220	4.800
IT0004603731	BANCA ALETTI	ALFTMIBCCPBON20701,88B12421,1E150515	27
IT0004875529	UNICREDIT	UCFTMIB0,0001SLC26000A181220	5.500
FR0011393628	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A200215	7.600
FR0011456367	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A150116	40.700
IT0004944192	UNICREDIT	UCFTMIB0,0001SLP15000A170616	14.900
IT0004933880	UNICREDIT	UCFTMIB0,0001SLC28000A210314	500.000
IT0004934003	UNICREDIT	UCFTMIB0,0001SLC19000A200614	13.800
IT0004934276	UNICREDIT	UCFTMIB0,0001SLC27000A171014	294.100
IT0004910839	UNICREDIT	UCFTMIB0,0001SLP14000A210214	500.000
IT0006724642	SOCIETE GENERALE	SGEFTMIBCCPBON20988,2CB10000E260816	28
IT0006725813	EFFEKTEN	SGEFTMIBCCPOP17451,07CAP131B12200E27011	7
FR0011458314	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A171221	10.100
IT0004910904	UNICREDIT	UCFTMIB0,0001SLC17000A200614	7.700
IT0004910920	UNICREDIT	UCFTMIB0,0001SLP17000A200614	57.500
FR0011104488	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A191214	20.200
FR0011217942	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A181220	10.700
FR0011064534	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A160514	1.000.000
IT0004604135	UNICREDIT	UCFTMIB0,0001SLC41000A191214	1.000.000
IT0004657729	BANCA ALETTI	ALFTMIBCCPXP20786,68AE161214	22
IT0004904972	UNICREDIT	UCFTMIB0,0001SLP15000A200614	166.700
FR0011393362	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A201115	22.700

FR0011393537	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A200315	87.700
IT0004919640	BANCA IMI	BI FTMIBCCPBON17350,96AB11278,1E310516	24
FR0011064542	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A160514	1.000.000
IT0004875461	UNICREDIT	UCFTMIB0,0001SLP13000A191214	96.200
FR0011186840	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A210214	1.000.000
FR0011187178	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A190914	14.700
FR0011063528	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A140814	102.000
FR0011393784	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A170415	63.300
IT0004905086	UNICREDIT	UCFTMIB0,0001SLC27000A151217	14.300
FR0011393313	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A161015	14.600
IT0004944085	UNICREDIT	UCFTMIB0,0001SLC18000A140814	9.600
IT0004944135	UNICREDIT	UCFTMIB0,0001SLP15000A171014	61.000
IT0004911001	UNICREDIT	UCFTMIB0,0001SLP11000A161216	31.600
IT0004900442	UNICREDIT	UCFTMIB0,0001SLP16000A210314	500.000
IT0004900541	UNICREDIT	UCFTMIB0,0001SLC21000A151217	7.100
IT0004862196	UNICREDIT	UCFTMIB0,0001SLP16000A161216	10.400
	BNP PARIBAS		
NL0010398996	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP19271,02AE211016	24
IT0004979297	BANCA IMI	BI FTMIB0,0001SLC19000E200614	17.120
IT0004979313	BANCA IMI	BI FTMIB0,0001SLC21000E200614	48.080
	THE ROYAL BANK OF		
GB00B8MLXW95	SCOTLAND PLC	RBFTMIBSLML14000AB14280E010915	4.110
	BNP PARIBAS		
NL0010400073	ARBITRAGE ISSUANCE	BPAFTMIBSLTB18000AB18000E210314	12.594
	BNP PARIBAS		
NL0010400081	ARBITRAGE ISSUANCE	BPAFTMIBSLTB17500AB17500E210314	10.081
GB00B53L6K62	BARCLAYS BANK	BARFTMIBSLMS24490,8AB24000E160516	22.026
GB00B4XD0J27	BARCLAYS BANK	BARFTMIBSLML14200AB14484E130717	4.318
GB00B53PRJ43	BARCLAYS BANK	BARFTMIBSLML13700AB13974E130717	3.956
IT0004604150	UNICREDIT	UCFTMIB0,0001SLC42000A181215	227.300
IT0004759509	UNICREDIT	UCFTMIB0,0001SLC18000A161216	5.000
FR0011457100	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A200516	5.800
FR0011458074	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A160916	14.400
IT0004944275	UNICREDIT	UCFTMIB0,0001SLC27000A171221	5.700
IT0004910912	UNICREDIT	UCFTMIB0,0001SLP14000A200614	277.800
IT0004911019	UNICREDIT	UCFTMIB0,0001SLP17000A161216	9.000
FR0011300979	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A160514	6.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4HVC4	PRODUCTS EU	MQFTMIBCCPBON23964,5CB10000E271115	27
FR0010836072	SOCIETE GENERALE	SGFTMIB0,0001SLC40000A161216	116.300
FR0011063429	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A180714	357.100
IT0004963150	UNICREDIT	UCFTMIB0,0001SLC19000A210214	20.700
FR0011104033	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A210314	1.000.000
IT0004904923	UNICREDIT	UCFTMIB0,0001SLP14000A210314	500.000
FR0011393677	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A180915	52.600
FR0011393412	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A170715	27.800
FR0011457969	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A160916	5.600
IT0004934243	UNICREDIT	UCFTMIB0,0001SLC21000A171014	20.700

FR0011393800	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A170415	34.200
FR0011458207	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A181116	31.400
IT0004549538	BANCA IMI	BI FTMIBCP21671,74P100%CE041214	26
IT0004705734	UNICREDIT	UCFTMIB0,0001SLC23000A191214	37.300
IT0004759350	UNICREDIT	UCFTMIB0,0001SLP14000A170616	16.900
FR0011393610	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A180915	6.600
FR0011456722	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLP14000A190216	19.000
NL0009526102	ARBITRAGE ISSUANCE	BPAFTMIBCCPBON112%CB7490,67E190914	19
FR0011103977	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A210214	1.000.000
FR0011186907	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A170414	714.300
FR0011187202	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A171014	13.700
FR0011063585	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A190914	200.000
FR0011267913	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A191214	7.900
FR0011064120	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A210214	294.100
FR0011064658	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A200614	1.000.000
FR0011393719	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A200215	42.400
FR0011392414	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A190615	29.200
IT0004933849	UNICREDIT	UCFTMIB0,0001SLC19000A210314	17.700
IT0004933856	UNICREDIT	UCFTMIB0,0001SLC22000A210314	156.300
IT0004934292	UNICREDIT	UCFTMIB0,0001SLC16000A211114	5.800
IT0004933807	UNICREDIT	UCFTMIB0,0001SLC26000A210214	500.000
IT0004900707	UNICREDIT	UCFTMIB0,0001SLP20000A181220	4.100
FR0011392562	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A161015	6.500
FR0011456771	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A180316	10.200
FR0011457084	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A150416	17.900
FR0011457126	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A200516	9.700
IT0004943970	UNICREDIT	UCFTMIB0,0001SLP14000A170414	500.000
IT0004934011	UNICREDIT	UCFTMIB0,0001SLC20000A200614	19.900
IT0004934318	UNICREDIT	UCFTMIB0,0001SLP16000A211114	35.700
IT0004934391	UNICREDIT	UCFTMIB0,0001SLC33000A171221	7.600
FR0011103944	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A210214	333.300
FR0010836148	SOCIETE GENERALE	SGFTMIB0,0001SLC44000A151217	83.300
FR0011064286	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A210214	1.000.000
FR0011064443	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A170414	1.000.000
IT0004970155	UNICREDIT	UCFTMIB0,0001SLC22000A140814	38.500
IT0004979321	BANCA IMI	BI FTMIB0,0001SLC22000E200614	89.290
IT0004970148	UNICREDIT	UCFTMIB0,0001SLP20000A200614	16.400
IT0004970221	UNICREDIT	UCFTMIB0,0001SLC20000A211114	14.100
IT0004970080	UNICREDIT BNP PARIBAS	UCFTMIB0,0001SLC21000A170414	44.600
NL0010583332	ARBITRAGE ISSUANCE BNP PARIBAS	BPAFTMIBCP19166,93ACE301017	3
NL0010400354	ARBITRAGE ISSUANCE	BPAFTMIBSLTB20500AB20500E210314	40.650
IT0004933823	UNICREDIT THE ROYAL BANK OF	UCFTMIB0,0001SLP16000A210214	1.000.000
GB00B7Q3KF69	SCOTLAND PLC	RBFTMIBSLML10400AB10608E290515	2.480
DE000HV8AZG2	UNICREDIT BANK	UCHFTMIBCCPBON16021,71CB11215,1E191214	23
FR0011187053	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A201219	10.400

FR0011063411	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A180714	1.000.000
FR0011064419	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A170414	1.000.000
IT0006723636	EFFEKTEN	SGFTMIBCCPBON19500,18CB9000E240616	27
FR0011456912	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A180316	18.200
FR0011457043	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A150416	48.100
IT0004944093	UNICREDIT	UCFTMIB0,0001SLP13000A140814	238.100
IT0004934078	UNICREDIT	UCFTMIB0,0001SLP16000A200614	96.200
IT0004934177	UNICREDIT	UCFTMIB0,0001SLC20000A190914	15.800
DE000DX09VSO	DEUTSCHE BANK AG	DBFTMIBCCPBON16159,5CB65%E270614	20
FR0011187590	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A181215	14.900
FR0011064773	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLP18000A200614	32.300
NL0010489597	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP15485AE280616	2
IT0004944291	UNICREDIT	UCFTMIB0,0001SLC18000A161222	3.200
IT0004933872	UNICREDIT	UCFTMIB0,0001SLC26000A210314	500.000
IT0004934284	UNICREDIT	UCFTMIB0,0001SLP17000A171014	28.900
IT0004910813	UNICREDIT	UCFTMIB0,0001SLC18000A210214	12.300
IT0004911050	UNICREDIT	UCFTMIB0,0001SLP15000A211218	8.800
DE000DE3X6W1	DEUTSCHE BANK AG	DBFTMIBCNPOPP200%CE190115	27
FR0011104496	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A191214	208.300
FR0011267806	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A210214	12.300
FR0011301555	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A171014	5.700
FR0011064336	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A210214	1.000.000
FR0011064427	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A170414	1.000.000
IT0004900525	UNICREDIT	UCFTMIB0,0001SLP15000A151217	10.200
IT0004900731	UNICREDIT	UCFTMIB0,0001SLP24000A181220	2.800
IT0004905029	UNICREDIT	UCFTMIB0,0001SLP18000A190914	23.300
FR0011104058	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A170414	63.300
FR0011267897	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A171014	8.500
FR0010836130	SOCIETE GENERALE	SGFTMIB0,0001SLC40000A151217	64.900
FR0011393370	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A170715	13.300
FR0011393438	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A170715	42.700
FR0011457993	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A160916	15.500
IT0004934060	UNICREDIT	UCFTMIB0,0001SLC31000A200614	500.000
IT0004911068	UNICREDIT	UCFTMIB0,0001SLP18000A211218	5.900
IT0004905078	UNICREDIT	UCFTMIB0,0001SLC15000A151217	3.900
FR0011393271	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A161015	49.000
FR0011393578	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A210815	23.500
FR0011457142	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A200516	17.000
IT0004944242	UNICREDIT	UCFTMIB0,0001SLP12000A201219	12.700
IT0004943988	UNICREDIT	UCFTMIB0,0001SLC16000A160514	6.100
IT0004934326	UNICREDIT	UCFTMIB0,0001SLC30000A161216	35.000
FR0011267855	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A200614	9.700
FR0011186980	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A151217	8.800
IT0004911043	UNICREDIT	UCFTMIB0,0001SLP14000A151217	12.100
IT0004944044	UNICREDIT	UCFTMIB0,0001SLC17000A180714	7.600
FR0010806653	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A191214	15.900

FR0011064161	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A171014	35.200
IT0004862147	UNICREDIT	UCFTMIB0,0001SLP16000A170616	12.200
FR0011456961	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A150416	5.900
FR0011458017	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLC30000A160916	27.600
NL0009419050	ARBITRAGE ISSUANCE	BPAFTMIB0,0001SLC34000E191214	1.000.000
IT0004862113	UNICREDIT	UCFTMIB0,0001SLC15000A170616	4.200
FR0011064377	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A211114	16.800
FR0011394006	SOCIETE GENERALE	SGFTMIB0,0001SLC38000A201219	19.500
IT0004934185	UNICREDIT	UCFTMIB0,0001SLC23000A190914	49.000
IT0004934235	UNICREDIT	UCFTMIB0,0001SLC19000A171014	11.500
IT0004862170	UNICREDIT	UCFTMIB0,0001SLC19000A161216	5.400
IT0004759343	UNICREDIT	UCFTMIB0,0001SLC12000A170616	3.100
NL0009286954	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLMS26500AB25784E190419	15.480
GB00B6HY9N26	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML11450AB11679E310321	2.810
GB00B7Q3KN44	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML11900AB12138E290515	3.049
GB00B7Q3KQ74	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML11100AB11322E290515	2.677
IT0004933781	UNICREDIT	UCFTMIB0,0001SLC22000A210214	555.600
FR0011186915	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A160514	20.200
FR0010806612	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A191214	113.600
FR0010806703	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A181215	9.100
FR0010817023	SOCIETE GENERALE	SGFTMIB0,0001SLC40000A191214	1.000.000
FR0011064138	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A171014	161.300
FR0011064435	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A170414	1.000.000
FR0011458397	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A161222	9.000
IT0004900681	UNICREDIT	UCFTMIB0,0001SLP16000A181220	6.500
IT0004900715	UNICREDIT	UCFTMIB0,0001SLC20000A181220	4.400
IT0004558281	UNICREDIT	UCFTMIB0,0001SLC31000A191214	357.100
IT0004905011	UNICREDIT	UCFTMIB0,0001SLC21000A190914	22.100
IT0004911027	UNICREDIT	UCFTMIB0,0001SLC17000A151217	4.700
IT0004959521	BANCA IMI	BI FTMIB0,0001SLC19000E210314	19.840
FR0011392463	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A190615	64.900
IT0004944168	UNICREDIT	UCFTMIB0,0001SLP12000A211114	185.200
IT0004934094	UNICREDIT	UCFTMIB0,0001SLC22000A180714	44.600
FR0011104405	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A190914	26.200
FR0011187285	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A191214	33.100
FR0011063437	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A180714	138.900
FR0011393735	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A170415	33.300
FR0011458157	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A211016	13.900
IT0004862105	UNICREDIT	UCFTMIB0,0001SLP16000A181215	14.700
IT0004900590	UNICREDIT	UCFTMIB0,0001SLP16000A211218	7.600
IT0004875503	UNICREDIT	UCFTMIB0,0001SLP10000A181220	17.700
FR0011393297	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A161015	21.500
IT0004944143	UNICREDIT	UCFTMIB0,0001SLC17000A211114	7.000
XS0908510398	INGBANK	INGFTMIBCCXPAB13414,1E150416	2

IT0004944119	UNICREDIT	UCFTMIB0,0001SLC15000A171014	4.900
IT0004943996	UNICREDIT	UCFTMIB0,0001SLC18000A160514	10.300
FR0010806661	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A181215	39.100
FR0011217926	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A181220	8.900
XS0554661735	BANCA IMI	BI FTMIBCCPBOOS20120,8B26157,0E051216	2
XS0624838578	BANCA IMI	BI FTMIBCCPXP20277,28AB12166,3E090614	2
IT0004963176	UNICREDIT	UCFTMIB0,0001SLC19000A170414	15.700
FR0010806638	SOCIETE GENERALE	SGFTMIB0,0001SLC36000A191214	1.000.000
FR0011393479	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A170715	16.600
IT0004944226	UNICREDIT	UCFTMIB0,0001SLC17000A201219	4.100
IT0004944267	UNICREDIT	UCFTMIB0,0001SLC21000A171221	4.100
IT0004933997	UNICREDIT	UCFTMIB0,0001SLP17000A160514	89.300
FR0011393966	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A201115	20.300
IT0004900632	UNICREDIT	UCFTMIB0,0001SLP15000A201219	7.900
IT0004759418	UNICREDIT	UCFTMIB0,0001SLC15000A191214	4.800
FR0011456979	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A150416	10.000
FR0011104587	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A151217	18.900
FR0011063908	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A190914	416.700
FR0011458165	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A181116	5.500
	BNP PARIBAS		
NL0010514378	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP16523,7AE010816	2
FR0011267889	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A190914	8.800
FR0011063403	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A180714	1.000.000
FR0011064070	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A171014	333.300
FR0011064302	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A210314	1.000.000
FR0011458280	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A171221	4.500
FR0011456755	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A180316	6.000
FR0011457175	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A200516	31.400
IT0004910805	UNICREDIT	UCFTMIB0,0001SLC17000A210214	8.400
IT0004911035	UNICREDIT	UCFTMIB0,0001SLC20000A151217	6.400
	BNP PARIBAS		
NL0010384343	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP15921,25AE220216	2
IT0004959505	BANCA IMI	BI FTMIB0,0001SLC17500E210314	9.840
FR0011393883	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A150515	70.400
FR0011458371	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A161222	8.800
FR0011458389	SOCIETE GENERALE	SGFTMIB0,0001SLC38000A161222	11.500
FR0011300961	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A170414	6.100
FR0011186881	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A170414	23.500
FR0011064260	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A211114	125.000
FR0011393990	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A211218	7.800
FR0011458181	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A181116	14.600
FR0011393511	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A210815	12.800
FR0011458363	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A161222	6.800
IT0004604127	UNICREDIT	UCFTMIB0,0001SLC36000A191214	454.500
IT0004759525	UNICREDIT	UCFTMIB0,0001SLP14000A161216	14.400
IT0004933930	UNICREDIT	UCFTMIB0,0001SLC24000A170414	555.600
IT0004979404	BANCA IMI	BI FTMIB0,0001SLP18000E200614	53.190
IT0004970130	UNICREDIT	UCFTMIB0,0001SLC22000A200614	51.500

GB00B8H1VT77	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML13000AB13260E020215	3.520
NL0010400362	BNP PARIBAS		
IT0004934201	ARBITRAGE ISSUANCE	BPAFTMIBSLTB21000AB21000E210314	23.041
	UNICREDIT	UCFTMIB0,0001SLC27000A190914	416.700
	MACQUARIE		
	STRUCTURED		
DE000MQ2TDR9	PRODUCTS EU	MQFTMIBCCPBON29296,39CB12621E080115	38
	MACQUARIE		
	STRUCTURED		
DE000MQ49KS4	PRODUCTS EU	MQFTMIBCCPBON22627,48CB9000E181214	26
	SOCIETE GENERALE		
IT0006719659	EFFEKTEN	SGFTMIBCCPTWAB12474,8E300514	3
IT0004959620	BANCA IMI	BI FTMIB0,0001SLP14000E210314	1.000.000
FR0010836106	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A151217	23.400
FR0011063973	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A190914	86.200
FR0011104512	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A181215	45.000
FR0011393594	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A210815	15.800
FR0011457217	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A170616	9.500
IT0004944077	UNICREDIT	UCFTMIB0,0001SLP14000A180714	192.300
IT0004934151	UNICREDIT	UCFTMIB0,0001SLC20000A140814	17.400
FR0011063445	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A180714	61.000
IT0004862154	UNICREDIT	UCFTMIB0,0001SLC16000A161216	4.500
IT0004705726	UNICREDIT	UCFTMIB0,0001SLC20000A191214	14.000
IT0004759475	UNICREDIT	UCFTMIB0,0001SLP15000A161216	12.700
FR0011456698	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A190216	52.600
FR0011457274	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A150716	5.700
FR0011457019	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A150416	17.900
IT0004934227	UNICREDIT	UCFTMIB0,0001SLC17000A171014	7.200
FR0011267848	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A160514	10.100
FR0011187574	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A191214	92.600
FR0011063957	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A190914	192.300
FR0011064781	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A180714	454.500
FR0011458256	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A161216	13.400
FR0011394055	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A181220	6.500
IT0004875511	UNICREDIT	UCFTMIB0,0001SLC17000A181220	3.700
IT0004667439	UNICREDIT	UCFTMIB0,0001SLC21000A181215	11.900
FR0011456276	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A150116	6.200
FR0011104389	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A140814	30.300
FR0011064054	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A171014	156.300
FR0011457183	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A200516	44.600
FR0011457837	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A190816	5.700
IT0004934441	UNICREDIT	UCFTMIB0,0001SLC40000A161222	8.000
	BNP PARIBAS		
NL0010070090	ARBITRAGE ISSUANCE	BPAFTMIBCCPBON113%CB12404,2E220814	22
IT0004959604	BANCA IMI	BI FTMIB0,0001SLP16000E210314	625.000
IT0004861990	UNICREDIT	UCFTMIB0,0001SLC19000A191214	10.400
IT0004862121	UNICREDIT	UCFTMIB0,0001SLC17000A170616	5.300
FR0011392604	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A161015	24.000

FR0011393305	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A160115	8.000
IT0004934102	UNICREDIT	UCFTMIB0,0001SLC24000A180714	138.900
IT0004970023	UNICREDIT	UCFTMIB0,0001SLC21000A210214	142.900
GB00B8MLY040	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML14400AB14688E010915	4.410
IT0004970072	UNICREDIT	UCFTMIB0,0001SLP19000A210314	54.900
LU1004517352	SOCIETE GENERALE ISSUER	SGIFTMIBCCPOPCB12500E241117	23
NL0009685163	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLMS24500AB24010E120121	21.280
GB00B85WT656	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML12600AB12852E020215	3.329
NL0009286962	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLMS27000AB26272E190419	12.080
NL0009286988	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLMS28000AB27248E190419	8.380
NL0009402916	SCOTLAND PLC	RBSFTMIBSLMS25700AB25186E280220	21.280
IT0004970049	UNICREDIT	UCFTMIB0,0001SLP20000A210214	41.000
FR0011186931	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A160514	384.600
FR0011064526	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A160514	1.000.000
FR0011458223	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A181116	13.500
IT0004604143	UNICREDIT	UCFTMIB0,0001SLC37000A181215	200.000
IT0004904998	UNICREDIT	UCFTMIB0,0001SLC15000A190914	4.900
XS0893610104	INGBANK	INGFTMIBCCPXPAB10737,1E150316	2
IT0004944028	UNICREDIT	UCFTMIB0,0001SLP15000A160514	277.800
FR0011456821	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A180316	18.400
IT0004943962	UNICREDIT	UCFTMIB0,0001SLP12000A170414	500.000
FR0011267822	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A170414	10.600
FR0011301571	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A211114	5.600
FR0011187004	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A211218	8.500
FR0011187194	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A190914	98.000
FR0011064005	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A190914	42.700
FR0011064252	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A211114	625.000
FR0011064328	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A211114	58.800
FR0011064401	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A210314	102.000
FR0011458330	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A171221	9.900
FR0011458348	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A161222	4.200
FR0011393503	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A210815	6.700
FR0011393552	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A160115	49.000
IT0004934300	UNICREDIT	UCFTMIB0,0001SLC22000A211114	25.900
XS0563505600	BANCA IMI	BI FTMIBCCPBOOS20471,01B25793,4E301216	2
IT0004910979	UNICREDIT	UCFTMIB0,0001SLP16000A190914	48.500
IT0004910995	UNICREDIT	UCFTMIB0,0001SLP13000A181215	31.600
IT0004963184	UNICREDIT	UCFTMIB0,0001SLC19000A160514	14.400
DE000DX6ZZU6	DEUTSCHE BANK AG	DBFTMIBCNPDISE260614	25
XS0625244214	INGBANK	INGFTMIBCCPTW20081,12B60%E100614	2
XS0736440974	BANCA IMI	BI FTMIBCCPXP16351,41AB8175,70E290216	2
FR0011104116	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A200614	1.000.000

FR0011186949	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A200614	18.500
FR0011064237	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A211114	357.100
IT0004889900	BANCA IMI	BI FTMIBCCPXP15921,25AB9791,56E290216	23
IT0004900665	UNICREDIT	UCFTMIB0,0001SLC23000A201219	6.400
IT0004900673	UNICREDIT	UCFTMIB0,0001SLC27000A201219	8.400
IT0004905003	UNICREDIT	UCFTMIB0,0001SLC18000A190914	9.200
DE000DX5F130	DEUTSCHE BANK AG	DBFTMIBCCPBON107%CB13200E200214	23
FR0011104546	SOCIETE GENERALE MACQUARIE STRUCTURED	SGFTMIB0,0001SLP10000A161216	27.000
DE000MQ14AJ8	PRODUCTS EU	MQFTMIBCCPXP22648,71AB16307,0E150814	24
FR0011186998	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A211218	6.200
FR0011064724	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A200614	1.000.000
FR0011458249	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A161216	8.400
IT0004900467	UNICREDIT	UCFTMIB0,0001SLP12000A181215	42.400
IT0004933971	UNICREDIT	UCFTMIB0,0001SLC17000A160514	7.800
IT0004934086	UNICREDIT BNP PARIBAS	UCFTMIB0,0001SLC18000A180714	9.900
NL0010398939	ARBITRAGE ISSUANCE	BPAFTMIBCCPBON120%CB12293,7E181215	23
FR0011456409	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A150116	20.000
FR0011457902	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLC30000A190816	28.900
NL0010447322	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP17403,96AE310516	2
IT0004933955	UNICREDIT	UCFTMIB0,0001SLC28000A170414	500.000
FR0011104009	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A210314	135.100
FR0011104082	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A160514	1.000.000
FR0010806620	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A191214	416.700
FR0011187236	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A211114	12.700
FR0011063486	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A140814	625.000
FR0011063916	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A190914	892.900
FR0011064039	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A210214	1.000.000
FR0011393750	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A170415	78.100
FR0011393792	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A200215	43.100
FR0011393941	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A190615	13.700
FR0011064476	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A170414	200.000
IT0004558265	UNICREDIT	UCFTMIB0,0001SLP21000A191214	8.600
IT0004759459	UNICREDIT	UCFTMIB0,0001SLC20000A161216	7.500
IT0004904956	UNICREDIT	UCFTMIB0,0001SLC21000A200614	31.100
IT0004905037	UNICREDIT	UCFTMIB0,0001SLP15000A190914	73.500
IT0004900459	UNICREDIT	UCFTMIB0,0001SLP18000A191214	17.700
DE000DX5PSX8	DEUTSCHE BANK AG	DBFTMIBCNPDIS16500E210314	25
FR0011186865	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A210314	454.500
FR0010806679	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A181215	79.400
FR0011064344	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A211114	29.800
IT0004904964	UNICREDIT	UCFTMIB0,0001SLP18000A200614	36.000
FR0011458124	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A211016	26.300
IT0004910821	UNICREDIT	UCFTMIB0,0001SLP12000A210214	1.000.000
IT0004944325	UNICREDIT	UCFTMIB0,0001SLP20000A161222	3.900

IT0004934029	UNICREDIT	UCFTMIB0,0001SLC23000A200614	94.300
IT0004934136	UNICREDIT	UCFTMIB0,0001SLP16000A180714	71.400
IT0004900491	UNICREDIT	UCFTMIB0,0001SLP18000A161216	7.600
IT0004970189	UNICREDIT	UCFTMIB0,0001SLC22000A171014	29.200
IT0004979412	BANCA IMI	BI FTMIB0,0001SLP19000E200614	32.260
IT0004970205	UNICREDIT	UCFTMIB0,0001SLP19000A171014	15.600
IT0004933831	UNICREDIT MACQUARIE STRUCTURED	UCFTMIB0,0001SLP18000A210214	312.500
DE000MQ1SNY8	PRODUCTS EU	MQFTMIBCCPPAR31490,03CB15414,7E300614	25
FR0011187145	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A140814	16.000
FR0011064633	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A160514	46.300
IT0004558315	UNICREDIT	UCFTMIB0,0001SLC27000A181215	42.000
IT0004944069	UNICREDIT	UCFTMIB0,0001SLP12000A180714	500.000
IT0004933989	UNICREDIT	UCFTMIB0,0001SLC21000A160514	35.200
FR0011187095	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A200614	238.100
FR0011187137	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A180714	200.000
IT0004900558	UNICREDIT	UCFTMIB0,0001SLC24000A151217	9.900
IT0004759483	UNICREDIT	UCFTMIB0,0001SLP10000A161216	35.000
FR0011393685	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A200215	16.700
FR0011393453	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A170715	25.100
FR0011393545	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A210815	54.900
FR0011457795	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A150716	29.200
FR0011458116	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A211016	15.000
IT0004910862	UNICREDIT	UCFTMIB0,0001SLC15000A210314	5.000
FR0011104520	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A161216	20.200
FR0011104439	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A171014	24.400
FR0011301498	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A140814	5.900
IT0004943947	UNICREDIT	UCFTMIB0,0001SLC17000A170414	8.000
FR0011186964	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A161216	11.100
IT0004943954	UNICREDIT SOCIETE GENERALE	UCFTMIB0,0001SLC18000A170414	10.800
IT0006726522	EFFEKTEN	SGEFTMIBCCPOP10890CB10890E230617	21
DE000DX5F148	DEUTSCHE BANK AG	DBFTMIBCCPBON109%CB12375E200814	23
DE000DX7ENC3	DEUTSCHE BANK AG	DBFTMIBCCPBON21229,4CB70%E220515	22
IT0004933906	UNICREDIT	UCFTMIB0,0001SLC16000A170414	6.200
FR0011064187	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A211114	106.400
FR0011064294	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A210214	1.000.000
FR0011393727	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A170415	14.800
FR0011393842	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A150515	7.000
FR0011458298	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A171221	5.900
IT0004862063	UNICREDIT	UCFTMIB0,0001SLC19000A181215	7.500
IT0004667454	UNICREDIT	UCFTMIB0,0001SLP14000A181215	27.500
FR0011456334	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A150116	11.000
IT0004944184	UNICREDIT	UCFTMIB0,0001SLC21000A170616	9.300
IT0004934144	UNICREDIT	UCFTMIB0,0001SLC16000A140814	6.000
IT0004934219	UNICREDIT	UCFTMIB0,0001SLC22000A190914	32.100
IT0004934367	UNICREDIT	UCFTMIB0,0001SLC32000A181220	9.100

IT0004934433	UNICREDIT	UCFTMIB0,0001SLC30000A161222	5.100
IT0004944051	UNICREDIT	UCFTMIB0,0001SLC20000A180714	18.700
FR0011456672	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A190216	37.300
FR0011393495	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A160115	100.000
IT0004934375	UNICREDIT	UCFTMIB0,0001SLC18000A171221	3.500
DE000DX5F155	DEUTSCHE BANK AG	DBFTMIBCCPBON111%CB11550E200215	23
FR0011104447	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A171014	357.100
FR0011267863	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A180714	9.500
FR0011063510	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A140814	227.300
FR0011064450	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A170414	1.000.000
FR0011064740	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A200614	500.000
FR0011458355	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A161222	5.400
IT0004944101	UNICREDIT	UCFTMIB0,0001SLP16000A140814	59.500
FR0011064245	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A210314	1.000.000
FR0011458231	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A161216	5.300
FR0011457399	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A150716	9.400
IT0004934359	UNICREDIT	UCFTMIB0,0001SLC31000A201219	12.400
IT0004900640	UNICREDIT	UCFTMIB0,0001SLC19000A201219	4.800
IT0004933948	UNICREDIT	UCFTMIB0,0001SLC26000A170414	1.000.000
FR0011104397	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A140814	555.600
FR0011104470	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A211114	263.200
FR0011301522	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A190914	5.800
FR0011187111	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A180714	80.600
FR0011187186	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A190914	50.000
FR0011187566	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A191214	58.800
FR0011064112	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A171014	1.000.000
FR0011064195	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A210314	1.000.000
FR0011393891	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A150515	57.500
IT0004905102	UNICREDIT	UCFTMIB0,0001SLC28000A211218	12.100
FR0011393529	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A210815	26.000
IT0004944036	UNICREDIT	UCFTMIB0,0001SLC15000A180714	5.000
IT0004759442	UNICREDIT	UCFTMIB0,0001SLC15000A161216	4.100
IT0004970171	UNICREDIT	UCFTMIB0,0001SLC20000A171014	15.100
IT0004970213	UNICREDIT	UCFTMIB0,0001SLP20000A171014	12.000
IT0004934110	UNICREDIT	UCFTMIB0,0001SLC26000A180714	555.600
IT0004933864	UNICREDIT	UCFTMIB0,0001SLC24000A210314	1.000.000
IT0004934045	UNICREDIT	UCFTMIB0,0001SLC27000A200614	1.000.000
IT0004934193	UNICREDIT	UCFTMIB0,0001SLC25000A190914	131.600
IT0004910847	UNICREDIT	UCFTMIB0,0001SLP15000A210214	1.000.000
GB00B85WTC17	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML12000AB12240E020215	3.083
NL0009060052	THE ROYAL BANK OF SCOTLAND PLC	RBSFTMIBSLMS25500AB24627E140119	46.730
GB00B7Q3KR81	THE ROYAL BANK OF SCOTLAND PLC	RBFTMIBSLML10600AB10812E290515	2.535
FR0011187087	SOCIETE GENERALE	SGFTMIB0,0001SLC24000A200614	92.600
FR0011187582	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A181215	7.900
FR0011064104	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A171014	714.300

IT0004667447	UNICREDIT	UCFTMIB0,0001SLC24000A181215	23.000
IT0004904949	UNICREDIT	UCFTMIB0,0001SLC18000A200614	10.100
FR0011393396	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A170715	60.200
FR0011457241	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A170616	30.300
IT0004925522	UNICREDIT	UCFTMIB0,0001SLC16000A210214	6.300
IT0004933963	UNICREDIT	UCFTMIB0,0001SLP16000A170414	263.200
IT0004910987	UNICREDIT	UCFTMIB0,0001SLP16000A191214	32.300
DE000DX7EMS1	DEUTSCHE BANK AG	DBFTMIBCCPBON20137,5CB80%E230514	22
FR0011187103	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A180714	17.100
FR0011267871	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A140814	9.300
FR0011267905	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A211114	8.100
FR0011393636	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A200315	36.800
FR0011393644	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A180915	12.500
FR0011393651	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A180915	25.100
FR0011456631	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A190216	10.500
FR0011457860	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A190816	9.300
FR0011393347	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A201115	11.800
FR0011458033	SOCIETE GENERALE	SGFTMIB0,0001SLP10000A160916	34.700
NL0010398947	BNP PARIBAS		
ARBITRAGE ISSUANCE		BPAFTMIBCCPBON127%CB12293,7E170616	22
IT0004959547	BANCA IMI	BI FTMIB0,0001SLC21000E210314	104.170
FR0010836080	SOCIETE GENERALE	SGFTMIB0,0001SLC44000A161216	185.200
FR0011217850	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A211218	16.300
IT0004759335	UNICREDIT	UCFTMIB0,0001SLC14000A170616	3.800
IT0004905094	UNICREDIT	UCFTMIB0,0001SLP18000A151217	6.500
FR0011392612	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A190615	17.500
DE000DX7BNX5	DEUTSCHE BANK AG	DBFTMIBCNPOPP165%E221214	21
MACQUARIE			
STRUCTURED			
DE000MQ49KU0	PRODUCTS EU	MQFTMIBCCPBON21731,34CB9000E290814	25
FR0010817049	SOCIETE GENERALE	SGFTMIB0,0001SLC40000A181215	454.500
FR0010836064	SOCIETE GENERALE	SGFTMIB0,0001SLC36000A161216	56.800
FR0011063494	SOCIETE GENERALE	SGFTMIB0,0001SLC32000A140814	1.000.000
FR0011064575	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A160514	128.200
IT0004897523	BANCA ALETTI	ALFTMIBCCPXP15306,1AE150318	24
FR0011393354	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A170715	6.800
SOCIETE GENERALE			
IT0006722547	EFFEKTEN	SGFTMIBCCPTWB60%E040416	2
FR0010806695	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A181215	17.600
FR0011063569	SOCIETE GENERALE	SGFTMIB0,0001SLP18000A140814	24.600
FR0011064492	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A160514	1.000.000
FR0011393693	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A170415	7.200
FR0011392497	SOCIETE GENERALE	SGFTMIB0,0001SLP12000A180915	37.600
FR0011458108	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A211016	8.900
IT0004934383	UNICREDIT	UCFTMIB0,0001SLC24000A171221	4.800
IT0004934409	UNICREDIT	UCFTMIB0,0001SLP12000A171221	10.900
IT0004900616	UNICREDIT	UCFTMIB0,0001SLC24000A211218	8.100
IT0004862071	UNICREDIT	UCFTMIB0,0001SLC20000A181215	8.800

IT0004970056	UNICREDIT	UCFTMIB0,0001SLC21000A210314	61.700
IT0004970098	UNICREDIT	UCFTMIB0,0001SLP20000A170414	24.000
IT0004970106	UNICREDIT	UCFTMIB0,0001SLP16000A160514	161.300
IT0004970239	UNICREDIT	UCFTMIB0,0001SLP20000A211114	11.300
IT0004979396	BANCA IMI BNP PARIBAS	BI FTMIB0,0001SLP17000E200614	90.910
NL0010400065	ARBITRAGE ISSUANCE	BPAFTMIBSLTB18500AB18500E210314	16.667
IT0004925555	UNICREDIT	UCFTMIB0,0001SLC20000A210214	42.700
IT0004921109	BANCA IMI	BI FTMIBCP17237,1P100%CE310519	25
GB00B6QV1492	BARCLAYS BANK THE ROYAL BANK OF	BARFTMIBSLML9802,96AB10000E220816	2.372
GB00B7Q3KT06	SCOTLAND PLC THE ROYAL BANK OF	RBFTMIBSLML10000AB10200E290515	2.381
NL0009871813	SCOTLAND PLC	RBSFTMIBSLML11500AB11730E310321	2.840
IT0004863640	BANCA IMI THE ROYAL BANK OF	BI FTMIBCCPXP15521,77AB9157,84E301015	23
GB00B8RV6S17	SCOTLAND PLC	RBFTMIBCCPXP16273,38AB70%E281215	2
FR0011300938	SOCIETE GENERALE	SGFTMIB0,0001SLC16000A210314	6.200
FR0011064518	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A160514	1.000.000
FR0011064765	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A200614	74.600
IT0004558299	UNICREDIT	UCFTMIB0,0001SLP18000A181215	10.100
IT0004865652	BANCA IMI	BI FTMIBCP14227,42P100%CE301115	2
IT0004875495	UNICREDIT	UCFTMIB0,0001SLC17000A191214	6.900
IT0004934268	UNICREDIT	UCFTMIB0,0001SLC25000A171014	106.400
FR0011393339	SOCIETE GENERALE MACQUARIE STRUCTURED	SGFTMIB0,0001SLC18000A201115	6.400
DE000MQ2TDS7	PRODUCTS EU	MQFTMIBCCPBON31304,4CB12621E080715	42
IT0004904931	UNICREDIT	UCFTMIB0,0001SLC15000A200614	5.000
FR0011392513	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A180915	22.700
FR0011457266	SOCIETE GENERALE BNP PARIBAS	SGFTMIB0,0001SLP14000A170616	15.600
NL0010069548	ARBITRAGE ISSUANCE BNP PARIBAS	BPAFTMIBCCPBON116%CB9306,75E190914	22
NL0010399051	ARBITRAGE ISSUANCE	BPAFTMIBCCPXP19271,02AE201017	25
FR0011064211	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A211114	192.300
FR0011064385	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A210314	454.500
FR0011394022	SOCIETE GENERALE	SGFTMIB0,0001SLC34000A181220	11.800
FR0011458306	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A171221	7.600
FR0011458322	SOCIETE GENERALE	SGFTMIB0,0001SLC38000A171221	13.600
IT0004862022	UNICREDIT	UCFTMIB0,0001SLP14000A191214	63.300
FR0011393446	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A200315	15.500
FR0011457035	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A150416	33.800
FR0011457779	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A150716	16.100
FR0011104124	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A180714	34.700
FR0011186824	SOCIETE GENERALE	SGFTMIB0,0001SLC20000A210214	45.500
FR0011064153	SOCIETE GENERALE	SGFTMIB0,0001SLC28000A210314	1.000.000
FR0011064559	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A160514	500.000
IT0004900475	UNICREDIT	UCFTMIB0,0001SLC15000A181215	4.400

IT0004862014	UNICREDIT	UCFTMIB0,0001SLC22000A191214	22.800
IT0004905045	UNICREDIT	UCFTMIB0,0001SLP12000A190914	312.500
FR0011392539	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A180915	15.300
DE000DX7ENA7	DEUTSCHE BANK AG	DBFTMIBCCPBON19994,3CB70%E220515	23
FR0011064757	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A200614	185.200
FR0011393917	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A150515	31.800
FR0011457209	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A170616	5.800
IT0004944127	UNICREDIT	UCFTMIB0,0001SLC18000A171014	9.000
IT0004910896	UNICREDIT	UCFTMIB0,0001SLC16000A200614	6.100
IT0004910961	UNICREDIT	UCFTMIB0,0001SLP14000A190914	116.300
IT0004862188	UNICREDIT	UCFTMIB0,0001SLC21000A161216	8.100
FR0011456854	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A180316	35.000
FR0011457829	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A150716	15.000
FR0011457886	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A190816	16.000
FR0011457944	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A190816	14.800
IT0004944234	UNICREDIT	UCFTMIB0,0001SLC21000A201219	5.500
DE000HV8F355	UNICREDIT BANK	UCHFTMIBCNPOPENP	1.253
FR0010806646	SOCIETE GENERALE	SGFTMIB0,0001SLP14000A191214	46.700
FR0011393826	SOCIETE GENERALE	SGFTMIB0,0001SLP16000A170415	21.300
IT0004900517	UNICREDIT	UCFTMIB0,0001SLP12000A151217	18.000
IT0004900574	UNICREDIT	UCFTMIB0,0001SLP20000A211218	4.700
IT0004862097	UNICREDIT	UCFTMIB0,0001SLP15000A181215	18.500
IT0004910946	UNICREDIT	UCFTMIB0,0001SLC17000A190914	7.300
IT0004959513	BANCA IMI	BI FTMIB0,0001SLC18000E210314	11.990
FR0011186873	SOCIETE GENERALE	SGFTMIB0,0001SLC26000A210314	1.000.000
FR0011458173	SOCIETE GENERALE	SGFTMIB0,0001SLC22000A181116	8.800
IT0004910938	UNICREDIT	UCFTMIB0,0001SLC16000A190914	5.900
IT0006725615	EFFEKTEN	SGEFTMIBCCPBON20664,37CB11000E270117	29
IT0004853419	BANCA ALETTI	ALFTMIBCCPCH15598,57E201017	25
FR0011393933	SOCIETE GENERALE	SGFTMIB0,0001SLC18000A190615	6.900
FR0011458272	SOCIETE GENERALE	SGFTMIB0,0001SLC30000A161216	22.500
IT0004483795	BANCA ALETTI	ALFTMIBCCPBON138%P100%B10032E260514	18
IT0006724766	UNICREDIT BANK	UCHFMIBSUSLFISSAP150917	46
IT0006725060	SOCIETE GENERALE	SGEFMIBSUSLFISSAE271017	70
IT0006725086	EFFEKTEN	SGEFMIBL4SLFISSAE271017	74
IT0006725078	SOCIETE GENERALE	SGEFMIBULSLFISSAE271017	389
IT0006724774	EFFEKTEN	UCHFMIBULSLFISSAP150917	515
DE000SG409N9	UNICREDIT BANK	SGEFTMIBGSLFISSAE211218	89
DE000SG409M1	SOCIETE GENERALE	SGEFTMIBLSLFISSAE211218	29
DE000HV8F0L9	EFFEKTEN	UCHFTMSSCNPOPENP	3.492
IT0006723263	UNICREDIT BANK	SGEFTM5DLSLEVAFISSAE260517	46
IT0006724782	EFFEKTEN	UCHFTM5DLSLFISSAP150917	58

IT0006724790	UNICREDIT BANK	UCHFTM5DSSLFISSAP150917	3.356
DE000HV8A489	UNICREDIT BANK	UCHFTM5DSSLFISSAE161118	197
IT0006723271	SOCIETE GENERALE		
IT0004746506	EFFEKTEN	SGEFTM5DSSLEVAFISSAE260517	2.604
XS0968998582	BANCA ALETTI	ALFTMEU5CPP100%E290715	23
	BANCA IMI	BI FI100CP6187,027P100%QCE300916	2
	THE ROYAL BANK OF		
NL0009478767	SCOTLAND PLC	RBSFTAS20CNPBENE080615	600
	SOCIETE GENERALE		
LU1003645493	ISSUER	SGIFMSMS5CCPBON134%CB64,9%E280717	31
IT0004801533	BANCA ALETTI	ALF1EUSMCP4823,152P100%QCE300317	22
	MACQUARIE		
	STRUCTURED		
DE000MQ4JCZ1	PRODUCTS EU	MQF1ME5SCCPXPE101116	31
	THE ROYAL BANK OF		
GB00B8LK0607	SCOTLAND PLC	RBFORJUSLML88AB95,04E010915	712
	THE ROYAL BANK OF		
GB00B70H6M39	SCOTLAND PLC	RBFORJUSLMS250AB230E010921	474
	THE ROYAL BANK OF		
NL0009481811	SCOTLAND PLC	RBSFORJUCNPBENE100620	177
FR0011235183	SOCIETE GENERALE	SGFBRF140,1SLP100E120514	8.800
FR0011235142	SOCIETE GENERALE	SGFBRF140,1SLC130E120514	116.300
FR0011235175	SOCIETE GENERALE	SGFBRF140,1SLP95E120514	16.400
FR0011369628	SOCIETE GENERALE	SGFBRF140,1SLC135E120514	166.700
FR0011235159	SOCIETE GENERALE	SGFBRF140,1SLP90E120514	26.900
FR0011235134	SOCIETE GENERALE	SGFBRF140,1SLC120E120514	39.400
FR0011369636	SOCIETE GENERALE	SGFBRF140,1SLC140E120514	217.400
FR0011369644	SOCIETE GENERALE	SGFBRF140,1SLP85E120514	53.800
FR0011235118	SOCIETE GENERALE	SGFBRF140,1SLC110E120514	11.500
FR0011642545	SOCIETE GENERALE	SGFBRF150,1SLC120E110515	11.300
FR0011642586	SOCIETE GENERALE	SGFBRF150,1SLP95E110515	4.400
FR0011642511	SOCIETE GENERALE	SGFBRF150,1SLC105E110515	4.500
FR0011642578	SOCIETE GENERALE	SGFBRF150,1SLP90E110515	5.800
FR0011642537	SOCIETE GENERALE	SGFBRF150,1SLC115E110515	8.300
FR0011642560	SOCIETE GENERALE	SGFBRF150,1SLP85E110515	7.800
FR0011642529	SOCIETE GENERALE	SGFBRF150,1SLC110E110515	6.200
FR0011642552	SOCIETE GENERALE	SGFBRF150,1SLC125E110515	16.000
FR0011369651	SOCIETE GENERALE	SGFBRL140,1SLC110E101114	7.200
FR0011369701	SOCIETE GENERALE	SGFBRL140,1SLP85E101114	12.300
FR0011369727	SOCIETE GENERALE	SGFBRL140,1SLP90E101114	8.500
FR0011369677	SOCIETE GENERALE	SGFBRL140,1SLC130E101114	39.100
FR0011369669	SOCIETE GENERALE	SGFBRL140,1SLC120E101114	17.700
FR0011369693	SOCIETE GENERALE	SGFBRL140,1SLP80E101114	19.200
FR0011642438	SOCIETE GENERALE	SGFBRL140,1SLC140E101114	69.400
FR0011642446	SOCIETE GENERALE	SGFBRL140,1SLP95E101114	6.300
FR0011545136	SOCIETE GENERALE	SGFBRD150,1SLP90E101115	4.600
FR0011545045	SOCIETE GENERALE	SGFBRD150,1SLC120E101115	10.400
FR0011545094	SOCIETE GENERALE	SGFBRD150,1SLC130E101115	19.000
FR0011545029	SOCIETE GENERALE	SGFBRD150,1SLC110E101115	6.000

FR0011545102	SOCIETE GENERALE	SGFBRD150,1SLP80E101115	7.900
FR0011545128	SOCIETE GENERALE	SGFBRD150,1SLP85E101115	5.900
NL0010398525	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTEUBKSLFISSASHORTE230718	40
NL0010398533	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTEUBKSLFISSALONGE230718	17
NL0010069639	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFUTEU50SLFISSALONG5E220218	11
NL0010398459	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTEU50SLFISSA7LE230718	86
NL0010398434	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTEU50SLFISSA7SE230718	81
NL0010069647	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFUTEU50SLFISSASHORT5E220218	94
NL0009481878	THE ROYAL BANK OF SCOTLAND PLC	RBSFWTICNPBENE100620	47
NL0009480342	THE ROYAL BANK OF SCOTLAND PLC	RBSFALUNCNPBENE090620	227
GB00B8LJZ845	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS45AB42,75E010915	1.445
GB00B9D45R36	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS29AB27,55E240619	4.092
GB00B9D45Q29	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS27,5AB26,12E240619	4.980
GB00B9D45S43	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS32AB30,4E240619	3.016
GB00B9D46144	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLML16,1AB16,91E240619	8.818
GB00B70H6892	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS42AB39,9E010921	1.688
GB00B8LJZ738	THE ROYAL BANK OF SCOTLAND PLC	RBFARGSLMS40AB38E010915	1.817
GB00B9D51J03	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML95AB99,75E030717	100
GB00B7Q41018	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML88AB92,4E010517	67
GB00B6HY5L22	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML62AB65,1E150421	39
GB00B7Q41125	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML84AB88,2E010517	61
GB00B6HY5H85	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML81AB85,05E150421	59
GB00B8QR3J03	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML94AB98,7E161115	90
GB00B6HY5J00	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML78AB81,9E150421	55
GB00B6HY5K15	THE ROYAL BANK OF SCOTLAND PLC	RBFBTPSLML74AB77,7E150421	50
NL0009599638	THE ROYAL BANK OF SCOTLAND PLC	RBSFBTPSLML85AB89,25E300920	49
GB00B7Q40Z95	SCOTLAND PLC	RBFBTPSLML90AB94,5E010517	72
GB00B9D51789	THE ROYAL BANK OF	RBFBTPSLMS137AB130,15E030717	197

	SCOTLAND PLC		
	THE ROYAL BANK OF		
GB00B9D51H88	SCOTLAND PLC	RBFBTPSLML97AB101,85E030717	110
	THE ROYAL BANK OF		
GB00B8QR3L25	SCOTLAND PLC	RBFBTPSTSLMS125AB118,75E161115	374
	THE ROYAL BANK OF		
GB00B8QR3Q79	SCOTLAND PLC	RBFBTPSTSLML80AB84E161115	78
	THE ROYAL BANK OF		
GB00B8QR3M32	SCOTLAND PLC	RBFBTPSTSLMS130AB123,5E161115	216
	THE ROYAL BANK OF		
GB00B8QR3N49	SCOTLAND PLC	RBFBTPSTSLML95AB99,75E161115	149
	THE ROYAL BANK OF		
GB00B8QR3P62	SCOTLAND PLC	RBFBTPSTSLML90AB94,5E161115	114
	THE ROYAL BANK OF		
NL0009599513	SCOTLAND PLC	RBSFBUNDSLMS170AB166,6E300920	309
	THE ROYAL BANK OF		
GB00B7Q3YZ44	SCOTLAND PLC	RBFBUNDSLMS165AB161,7E010517	207
	THE ROYAL BANK OF		
GB00B6HY5V20	SCOTLAND PLC	RBFBUNDSLML97AB101,85E150421	62
	THE ROYAL BANK OF		
GB00B6HY5M39	SCOTLAND PLC	RBFBUNDSLML121AB127,05E150421	178
	THE ROYAL BANK OF		
GB00B9D51904	SCOTLAND PLC	RBFBUNDSLMS160AB156,8E030717	185
	THE ROYAL BANK OF		
GB00B7Q40X71	SCOTLAND PLC	RBFBUNDSLML123AB125,46E010517	139
	THE ROYAL BANK OF		
GB00B7Q40W64	SCOTLAND PLC	RBFBUNDSLML126AB128,52E010517	169
	THE ROYAL BANK OF		
GB00B6HY5N46	SCOTLAND PLC	RBFBUNDSLML117AB122,85E150421	140
	THE ROYAL BANK OF		
GB00B9D51896	SCOTLAND PLC	RBFBUNDSLMS170AB166,6E030717	107
	THE ROYAL BANK OF		
GB00B7Q3Z060	SCOTLAND PLC	RBFBUNDSLMS157AB153,86E010517	569
	THE ROYAL BANK OF		
GB00B9D51K18	SCOTLAND PLC	RBFBUNDSLML130AB132,6E030717	231
	THE ROYAL BANK OF		
GB00B6HY5T08	SCOTLAND PLC	RBFBUNDSLML112AB117,6E150421	107
	THE ROYAL BANK OF		
GB00B6HY5G78	SCOTLAND PLC	RBFBUNDSLMS182AB172,9E150421	159
	THE ROYAL BANK OF		
NL0009482348	SCOTLAND PLC	RBSFCOCOACNPBENE100620	141
	THE ROYAL BANK OF		
NL0009794189	SCOTLAND PLC	RBSFCOCOASLMS2450AB2254E310321	287
	THE ROYAL BANK OF		
GB00B70H6561	SCOTLAND PLC	RBFCOCOASLML1028AB1110,24E010921	344
	THE ROYAL BANK OF		
NL0009700525	SCOTLAND PLC	RBSFCOCOASLMS2900AB2668E260221	179
	THE ROYAL BANK OF		
GB00B8LJZ282	SCOTLAND PLC	RBFCOCOASLMS2250AB2070E010915	397
	THE ROYAL BANK OF		
NL0009481829	SCOTLAND PLC	RBSFCOFFCNPBENE100620	391
	THE ROYAL BANK OF		
GB00B7CYM918	SCOTLAND PLC	RBFEURUSSLMS1,63AB1,597E100220	1.608

GB00B7CYML32	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLML1,04AB1,061E100220	1.292
GB00B7CYM801	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLMS1,72AB1,685E100220	1.160
GB00B7CYMB34	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLMS1,55AB1,519E100220	2.651
NL0009660737	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLMS1,6AB1,568E301020	2.775
GB00B7CYMF71	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLML1AB1,02E100220	1.119
NL0009697093	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLMS2AB1,96E190221	674
NL0009660653	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLML0,9AB0,918E301020	888
GB00B7CYM686	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLMS1,85AB1,813E100220	817
NL0009660729	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLMS1,55AB1,519E301020	4.433
GB00B7CYMM49	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLML0,95AB0,969E100220	952
NL0009660745	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLMS1,65AB1,617E301020	2.011
NL0009660687	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLML1,13AB1,153E301020	2.546
NL0009660679	THE ROYAL BANK OF SCOTLAND PLC	RBSFEURUSSLML1,05AB1,071E301020	1.538
GB00B7CYMC41	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLMS1,5AB1,47E100220	3.117
GB00B7CYM793	THE ROYAL BANK OF SCOTLAND PLC	RBFEURUSSLML1,11AB1,133E100220	1.799
GB00B70H9H90	THE ROYAL BANK OF SCOTLAND PLC	RBFCOTSLML55AB59,4E010921	99
NL0009624907	THE ROYAL BANK OF SCOTLAND PLC	RBSFCOTSLML100AB108E011020	91
NL0009481845	THE ROYAL BANK OF SCOTLAND PLC	RBSFCOTCNPBENE100620	27
GB00B8LK3G10	THE ROYAL BANK OF SCOTLAND PLC	RBFCOTSLML60AB64,8E010915	183
NL0009794213	THE ROYAL BANK OF SCOTLAND PLC	RBSFCOTSLMS190AB174,8E310321	53
GB00B8LK0599	THE ROYAL BANK OF SCOTLAND PLC	RBFCOTSLMS105AB96,6E010915	159
GB00B8LK3H27	THE ROYAL BANK OF SCOTLAND PLC	RBFCOTSLML55AB59,4E010915	143
NL0010398442	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTDAXSLFISSA7LE230718	84
NL0010069274	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFUTDAXSLFISSALONG5E220218	10
NL0010069241	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFUTDAXSLFISSASHORT5E220218	97
NL0010398426	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTDAXSLFISSA7SE230718	83
NL0009481860	THE ROYAL BANK OF SCOTLAND PLC	RBSFWHTCNPBENE100620	86

	SCOTLAND PLC		
	THE ROYAL BANK OF		
GB00B8LJZY05	SCOTLAND PLC	RBFWHTSLMS1200AB1080E010915	53
	THE ROYAL BANK OF		
GB00B8LK0375	SCOTLAND PLC	RBFWHTSLMS1100AB990E010915	63
	THE ROYAL BANK OF		
GB00B70H9136	SCOTLAND PLC	RBFWHTSLML360AB396E010921	335
	BNP PARIBAS		
NL0010398400	ARBITRAGE ISSUANCE	BPAFTFMIBSLFISSA7SE230718	81
	BNP PARIBAS		
NL0010069266	ARBITRAGE ISSUANCE	BPAFUTFMIBSLFISSALONG5E230218	9
	BNP PARIBAS		
NL0010069233	ARBITRAGE ISSUANCE	BPAFUTFMIBSLFISSASHORT5E230218	147
	BNP PARIBAS		
NL0010398418	ARBITRAGE ISSUANCE	BPAFTFMIBSLFISSA7LE230718	86
	THE ROYAL BANK OF		
NL0009481886	SCOTLAND PLC	RBSFNGASCNPBENE100620	2.554
	THE ROYAL BANK OF		
GB00B9D45H38	SCOTLAND PLC	RBFNGASSLMS5AB4,4E240619	303
	THE ROYAL BANK OF		
GB00B70H9466	SCOTLAND PLC	RBFCORNSLML360AB388,8E010921	157
	THE ROYAL BANK OF		
NL0009481837	SCOTLAND PLC	RBSFCORNCNPBENE100620	63
	THE ROYAL BANK OF		
GB00B70H9243	SCOTLAND PLC	RBFCORNSLML500AB540E010921	625
	THE ROYAL BANK OF		
GB00B8LK0268	SCOTLAND PLC	RBFCORNSLMS1050AB966E010915	72
	THE ROYAL BANK OF		
NL0009624931	SCOTLAND PLC	RBSFCORNSLML410AB442,8E011020	231
	THE ROYAL BANK OF		
GB00B70H9359	SCOTLAND PLC	RBFCORNSLML450AB486E010921	284
	THE ROYAL BANK OF		
NL0009624949	SCOTLAND PLC	RBSFCORNSLML460AB496,8E011020	367
	THE ROYAL BANK OF		
GB00B8LK0151	SCOTLAND PLC	RBFCORNSLMS980AB901,6E010915	84
	THE ROYAL BANK OF		
NL0009480649	SCOTLAND PLC	RBSFNIKLCNPBENE090620	24
	THE ROYAL BANK OF		
GB00B7Q40N73	SCOTLAND PLC	RBFUTOATSLML110AB115,5E010517	86
	THE ROYAL BANK OF		
GB00B7Q40P97	SCOTLAND PLC	RBFUTOATSLML105AB110,25E010517	73
	THE ROYAL BANK OF		
GB00B7Q40M66	SCOTLAND PLC	RBFUTOATSLML113AB118,65E010517	97
	THE ROYAL BANK OF		
GB00B9D51L25	SCOTLAND PLC	RBFUTOATSLML120AB126E030717	153
	THE ROYAL BANK OF		
GB00B9D51B27	SCOTLAND PLC	RBFUTOATSLMS170AB161,5E030717	89
	THE ROYAL BANK OF		
GB00B9D51C34	SCOTLAND PLC	RBFUTOATSLMS160AB152E030717	136
	THE ROYAL BANK OF		
GB00B7Q3YT83	SCOTLAND PLC	RBFUTOATSLMS162AB153,9E010517	208
	THE ROYAL BANK OF		
GB00B7Q40Q05	SCOTLAND PLC	RBFUTOATSLML90AB94,5E010517	50

GB00B9D45W88	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLML850AB892,5E240619	87
GB00B70H6V20	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLMS2050AB1947,5E010921	48
GB00B9D45K66	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLMS1800AB1710E240619	66
NL0009287994	THE ROYAL BANK OF SCOTLAND PLC	RBSFOROSLML900AB948,77E140119	1.610
GB00B9D45L73	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLMS1900AB1805E240619	55
GB00B6HY4601	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLML1000AB1050E010921	189
NL0009936376	THE ROYAL BANK OF SCOTLAND PLC	RBSFOROSLMS2200AB2090E310321	40
GB00B9D45J51	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLMS1700AB1615E240619	81
NL0009288000	THE ROYAL BANK OF SCOTLAND PLC	RBSFOROSLML950AB1001,4E140119	2.180
GB00B9D45V71	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLML900AB945E240619	100
GB00B70H6S90	THE ROYAL BANK OF SCOTLAND PLC	RBFOROSLMS2400AB2280E010921	33
GB00B9D45Y03	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML90AB93,6E240619	16.949
NL0009694868	THE ROYAL BANK OF SCOTLAND PLC	RBSFBRENSLML88AB91,52E190121	10.101
NL0009287853	THE ROYAL BANK OF SCOTLAND PLC	RBSFBRENSLML60AB64,06E140119	6.390
NL0009624717	THE ROYAL BANK OF SCOTLAND PLC	RBSFBRENSLML60AB62,4E011020	5.400
GB00B6HY4S26	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML77AB80,08E010921	8.065
NL0009694850	THE ROYAL BANK OF SCOTLAND PLC	RBSFBRENSLML84AB87,36E190121	8.945
GB00B70H8M78	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLMS150AB144E010921	16.447
GB00B8LJZ399	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLMS135AB129,6E010915	24.390
GB00B8LJZG23	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML85AB88,4E010915	11.547
GB00B8LJZH30	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML80AB83,2E010915	9.823
DE000CZ36E43	COMMERZBANK	CBKFBRENCPE030717	3
XS0799963193	BANCA IMI	BI FBRENC99,997P100%QCE270715	3
GB00B8LJZF16	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML90AB93,6E010915	14.006
GB00B6HY4T33	THE ROYAL BANK OF SCOTLAND PLC	RBFBRENSLML65AB67,6E010921	6.203
IT0004931991	BANCA IMI	BI FBRENC97,679P100%QCE280616	26
DE000DE92ED4	DEUTSCHE BANK AG	DBFBRENCPTW118,78PQB76%E170414	23
NL0009694843	THE ROYAL BANK OF SCOTLAND PLC	RBSFBRENSLML77AB80,08E190121	7.463

NL0009480326	THE ROYAL BANK OF SCOTLAND PLC	RBSFLEADCNPBENE090620	170
GB00B9D45N97	THE ROYAL BANK OF SCOTLAND PLC	RBFRAMUSSLMS410AB369E240719	476
NL0009694496	THE ROYAL BANK OF SCOTLAND PLC	RBSFRAMUSSLMS585AB526,5E190121	151
GB00B70H6X44	THE ROYAL BANK OF SCOTLAND PLC	RBFRAMUSSLMS470AB423E010921	282
GB00B9D45X95	THE ROYAL BANK OF SCOTLAND PLC	RBFRAMUSSLML260AB286E240619	503
GB00B8LJZX97	THE ROYAL BANK OF SCOTLAND PLC	RBFRAMUSSLMS460AB414E010915	291
GB00B6HY4932	THE ROYAL BANK OF SCOTLAND PLC	RBFRAMUSSLML200AB220E010921	299
NL0009480359	THE ROYAL BANK OF SCOTLAND PLC	RBSFRAMUKCNPBENE090620	47
GB00B70H9797	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLML690AB759E010921	35
GB00B70H9573	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLML955AB1050,5E010921	50
GB00B70H9680	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLML860AB946E010921	44
GB00B8LK3940	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLML1150AB1265E010915	77
GB00B8LJZS45	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLMS2150AB1935E010915	74
GB00B8LJZT51	THE ROYAL BANK OF SCOTLAND PLC	RBFSOYSLMS2300AB2070E010915	56
GB00B9D51G71	THE ROYAL BANK OF SCOTLAND PLC	RBFTBONDSLML125AB128,75E030717	426
GB00B7Q40T36	THE ROYAL BANK OF SCOTLAND PLC	RBFTBONDSLML118AB121,54E010517	227
GB00B7Q3YY37	THE ROYAL BANK OF SCOTLAND PLC	RBFTBONDSLMS185AB179,45E010517	85
GB00B7Q40V57	THE ROYAL BANK OF SCOTLAND PLC	RBFTBONDSLML106AB109,18E010517	124
GB00B7Q3YX20	THE ROYAL BANK OF SCOTLAND PLC	RBFTBONDSLMS170AB164,9E010517	134
GB00B7Q40S29	THE ROYAL BANK OF SCOTLAND PLC	RBFTNOTSLML99AB101,97E010517	119
GB00B7Q3YV06	THE ROYAL BANK OF SCOTLAND PLC	RBFTNOTSLMS170AB164,9E010517	108
GB00B7Q40R12	THE ROYAL BANK OF SCOTLAND PLC	RBFTNOTSLML110AB113,3E010517	198
GB00B7Q3YW13	THE ROYAL BANK OF SCOTLAND PLC	RBFTNOTSLMS155AB150,35E010517	198
GB00B9D51F64	THE ROYAL BANK OF SCOTLAND PLC	RBFTNOTSLML115AB118,45E030717	316
NL0009480334	THE ROYAL BANK OF SCOTLAND PLC	RBSFZINCCNPBENE090620	195
NL0009481852	THE ROYAL BANK OF SCOTLAND PLC	RBSFSUGCNPBENE100620	167
GB00B70H6K15	THE ROYAL BANK OF SCOTLAND PLC	RBFSUGSLMS32AB29,44E010921	235

	SCOTLAND PLC		
	THE ROYAL BANK OF		
GB00B8LJZQ21	SCOTLAND PLC	RBFSUGSLMS25AB23E010915	335
	THE ROYAL BANK OF		
GB00B70H9B39	SCOTLAND PLC	RBFSUGSLML14AB15,12E010921	2.475
DE000DE3S4X1	DEUTSCHE BANK AG	DBFXBKT1CPQE070115	26
DE000DE3S5C2	DEUTSCHE BANK AG	DBFXBKT2CPQE070115	26
	BNP PARIBAS		
NL0010398186	ARBITRAGE ISSUANCE	BPAGSZCCPCHAB9,95475E170715	24
	BNP PARIBAS		
NL0009739267	ARBITRAGE ISSUANCE	BPAGSZCCPXP27,625AE290414	26
	BNP PARIBAS		
NL0010056370	ARBITRAGE ISSUANCE	BPAGSZCCPXP20,81AE260115	21
FR0011341569	SOCIETE GENERALE	SGUSGE0,01SLC28A191214	178.600
FR0011645373	SOCIETE GENERALE	SGUSGE0,01SLC32A181215	142.900
FR0011372465	SOCIETE GENERALE	SGUSGE0,01SLC27A191214	147.100
FR0011372473	SOCIETE GENERALE	SGUSGE0,01SLC29A191214	217.400
FR0011645399	SOCIETE GENERALE	SGUSGE0,01SLC34A181215	151.500
FR0011341601	SOCIETE GENERALE	SGUSGE0,01SLC30A191214	172.400
IT0004911886	UNICREDIT	UCG0,1SLP12A060614	238.000
	THE ROYAL BANK OF		
GB00B9D3V492	SCOTLAND PLC	RBGCCPXPB10,16E190314	23
IT0004905698	UNICREDIT	UCG0,1SLP14A070314	313.000
FR0011455880	SOCIETE GENERALE	SGG0,1SLC14A180915	6.200
IT0004905680	UNICREDIT	UCG0,1SLC16A070314	20.000
	MACQUARIE		
	STRUCTURED		
DE000MQ3J4E7	PRODUCTS EU	MQGCCPCHB10,62E020614	25
FR0011216308	SOCIETE GENERALE	SGG0,1SLC22A161216	15.200
FR0011395441	SOCIETE GENERALE	SGG0,1SLP10A200614	454.500
IT0004901713	UNICREDIT	UCG0,1SLC14A070314	9.000
IT0004979842	BANCA IMI	BI G0,1SLC19E020614	131.580
	BNP PARIBAS		
NL0010400719	ARBITRAGE ISSUANCE	BPAGSLTB13,99AB13,99E210314	864
	THE ROYAL BANK OF		
GB00B9D4JY88	SCOTLAND PLC	RBGSLML11AB11,77E100619	427
	THE ROYAL BANK OF		
GB00B85WZ562	SCOTLAND PLC	RBGSLML8,5AB9,1E020215	302
	MACQUARIE		
	STRUCTURED		
DE000MQ4JTG5	PRODUCTS EU	MQGCCPXP9,5E161214	24
IT0004962475	UNICREDIT	UCG0,1SLP13A050914	63.000
FR0011115948	SOCIETE GENERALE	SGG0,1SLC14A191214	7.100
FR0011455567	SOCIETE GENERALE	SGG0,1SLC14A200315	6.600
DE000DX5LAX5	DEUTSCHE BANK AG	DBGCCPBON111%B9,205E020315	19
FR0011116029	SOCIETE GENERALE	SGG0,1SLC18A191214	19.000
FR0011455955	SOCIETE GENERALE	SGG0,1SLC16A180915	8.700
	BNP PARIBAS		
NL0010364063	ARBITRAGE ISSUANCE	BPAGCCPXP14,11AE020216	24
FR0011116052	SOCIETE GENERALE	SGG0,1SLC22A191214	60.200

FR0011191444	SOCIETE GENERALE	SGG0,1SLC22A181215	23.100
DE000DX5LB75	DEUTSCHE BANK AG	DBGCCPBON115%CB10,52E030314	22
IT0004962491	UNICREDIT	UCG0,1SLC17A050914	18.000
DE000DX5LB91	DEUTSCHE BANK AG	DBGCCPBON121%CB9,205E020315	21
FR0011395094	SOCIETE GENERALE	SGG0,1SLC24A210314	1.000.000
IT0004972193	UNICREDIT	UCG0,1SLP20A060614	7.000
	BNP PARIBAS		
NL0010400693	ARBITRAGE ISSUANCE	BPAGSLTB15,64AB15,64E210314	1.825
	THE ROYAL BANK OF		
GB00B9D48181	SCOTLAND PLC	RBGSLML11,54AB12,35E030619	469
IT0004911837	UNICREDIT	UCG0,1SLC12A060614	5.000
IT0004962483	UNICREDIT	UCG0,1SLC15A050914	10.000
IT0004911894	UNICREDIT	UCG0,1SLP14A060614	71.000
IT0004901721	UNICREDIT	UCG0,1SLP10A070314	500.000
IT0004911845	UNICREDIT	UCG0,1SLC14A060614	8.000
IT0004911878	UNICREDIT	UCG0,1SLP10A060614	500.000
	BNP PARIBAS		
NL0010068011	ARBITRAGE ISSUANCE	BPAGCCPXPB6,2125E220514	25
DE000DX5LAV9	DEUTSCHE BANK AG	DBGCCPBON108%B10,52E030314	20
FR0011395193	SOCIETE GENERALE	SGG0,1SLP10A210314	1.000.000
FR0011395466	SOCIETE GENERALE	SGG0,1SLP12A200614	151.500
IT0004962533	UNICREDIT	UCG0,1SLC20A051214	37.000
IT0004956964	BANCA ALETTI	ALGCCPCH14,75E200918	26
	THE ROYAL BANK OF		
GB00B9D48074	SCOTLAND PLC	RBGSLML12,2AB13,06E030619	536
	THE ROYAL BANK OF		
GB00B7NMRM29	SCOTLAND PLC	RBGSLML7,5AB8,03E050115	265
FR0011455997	SOCIETE GENERALE	SGG0,1SLC18A180915	12.500
IT0004962467	UNICREDIT	UCG0,1SLC17A060614	23.000
FR0011456177	SOCIETE GENERALE	SGG0,1SLC20A151217	8.900
	BNP PARIBAS		
NL0010068896	ARBITRAGE ISSUANCE	BPAGCCPXPB7,462E270614	25
IT0004962525	UNICREDIT	UCG0,1SLC16A051214	11.000
FR0011300896	SOCIETE GENERALE	SGG0,1SLC14A161216	5.400
FR0011191436	SOCIETE GENERALE	SGG0,1SLC18A181215	11.300
FR0011455609	SOCIETE GENERALE	SGG0,1SLC18A200315	15.300
FR0011395367	SOCIETE GENERALE	SGG0,1SLC20A200614	92.600
IT0004925704	UNICREDIT	UCG0,1SLC20A060614	122.000
DE000DX5LB83	DEUTSCHE BANK AG	DBGCCPBON119%CB9,8625E010914	21
FR0011455658	SOCIETE GENERALE	SGG0,1SLC14A190615	6.400
IT0004959083	BANCA IMI	BI G0,1SLC16E030314	24.880
FR0011395565	SOCIETE GENERALE	SGG0,1SLP12A190914	73.500
IT0004979826	BANCA IMI	BI G0,1SLC17E020614	33.780
	BNP PARIBAS		
NL0010400701	ARBITRAGE ISSUANCE	BPAGSLTB14,81AB14,81E210314	1.185
	CREDIT AGRICOLE CIB		
GG00B77D1309	FINANCIAL PROD	CAFGCP12,1688CE221217	23
FR0011455849	SOCIETE GENERALE	SGG0,1SLP10A190615	50.000
XS0798487350	INGBANK	INGGCCPOP86,138E220714	2

IT0004901739	UNICREDIT	UCG0,1SLP12A070314	1.000.000
IT0004911811	UNICREDIT	UCG0,1SLC15A070314	13.000
IT0004925738	UNICREDIT	UCG0,1SLP16A060614	24.000
IT0004962517	UNICREDIT	UCG0,1SLP14A051214	29.000
IT0004911803	UNICREDIT	UCG0,1SLC13A070314	6.000
FR0011455765	SOCIETE GENERALE MACQUARIE STRUCTURED PRODUCTS EU	SGG0,1SLC18A190615	13.600
DE000MQ4KP50		MQGCCPXP11,5E010414	26
IT0004962509	UNICREDIT	UCG0,1SLC19A050914	40.000
IT0004972185	UNICREDIT	UCG0,1SLP18A070314	18.000
IT0004972219	UNICREDIT	UCG0,1SLP16A051214	15.000
IT0004979834	BANCA IMI BNP PARIBAS	BI G0,1SLC18E020614	63.290
NL0010401477	ARBITRAGE ISSUANCE THE ROYAL BANK OF SCOTLAND PLC	BPAGSLTB18,11AB18,11E210314	1.804
GB00B8WQFQ23	SOCIETE GENERALE	RBGSLML10,5AB11,24E160117	397
LU1004006778	ISSUER	SGIGCCPBON127%CB17E240616	31
IT0004959109	BANCA IMI BNP PARIBAS	BI G0,1SLC18E030314	277.780
NL0010067468	ARBITRAGE ISSUANCE	BPAGCCPXPB95%E210314	25
FR0011395219	SOCIETE GENERALE	SGG0,1SLP12A210314	1.000.000
FR0011395409	SOCIETE GENERALE	SGG0,1SLC24A200614	714.300
FR0011395532	SOCIETE GENERALE	SGG0,1SLC24A190914	208.300
FR0011216241	SOCIETE GENERALE	SGG0,1SLP8A181215	65.800
FR0011455625	SOCIETE GENERALE	SGG0,1SLP10A200315	73.500
FR0011216258	SOCIETE GENERALE	SGG0,1SLC18A161216	9.100
IT0004901705	UNICREDIT	UCG0,1SLC12A070314	5.000
IT0004911852	UNICREDIT	UCG0,1SLC16A060614	16.000
IT0004911829	UNICREDIT BNP PARIBAS	UCG0,1SLC18A070314	109.000
NL0009704824	ARBITRAGE ISSUANCE	BPAGCCPXP16,18AE050314	22
IT0004972177	UNICREDIT THE ROYAL BANK OF SCOTLAND PLC	UCG0,1SLC19A070314	333.000
GB00B9D4JZ95	THE ROYAL BANK OF SCOTLAND PLC	RBGSLML10AB10,7E100619	371
GB00B7QSC994	THE ROYAL BANK OF SCOTLAND PLC	RBGSLML6,2AB6,64E020215	235
GB00B8C50R55	SCOTLAND PLC	RBGSLML8AB8,56E02022015	284
IT0004925654	UNICREDIT	UCG0,1SLP16A070314	68.000
IT0004962459	UNICREDIT	UCG0,1SLC15A060614	11.000
FR0011395243	SOCIETE GENERALE	SGG0,1SLC16A200614	14.700
FR0011395557	SOCIETE GENERALE	SGG0,1SLP10A190914	172.400
FR0011395607	SOCIETE GENERALE	SGG0,1SLP12A161216	13.600
FR0011455708	SOCIETE GENERALE	SGG0,1SLC16A190615	9.100
FR0011456052	SOCIETE GENERALE	SGG0,1SLP10A180915	42.400
FR0011456219	SOCIETE GENERALE	SGG0,1SLP8A151217	25.100
IT0004927486	UNICREDIT	UCG0,1SLC18A060614	35.000
DE000DX5LAW7	DEUTSCHE BANK AG	DBGCCPBON112%B9,8625E010914	20

FR0011395011	SOCIETE GENERALE	SGG0,1SLC16A210314	18.900
FR0011455583	SOCIETE GENERALE	SGG0,1SLC16A200315	9.700
IT0004959091	BANCA IMI	BI G0,1SLC17E030314	64.940
FR0011395078	SOCIETE GENERALE	SGG0,1SLC20A210314	384.600
FR0011395581	SOCIETE GENERALE	SGG0,1SLP12A181215	20.700
IT0004972169	UNICREDIT	UCG0,1SLC17A070314	42.000
IT0004972201	UNICREDIT	UCG0,1SLP16A050914	19.000
IT0004979818	BANCA IMI	BI G0,1SLC19E030314	1.000.000
GB00B9D46L49	THE ROYAL BANK OF SCOTLAND PLC	RBGSLMS19,23AB17,88E030619	1.155
FR0011456102	SOCIETE GENERALE BNP PARIBAS	SGG0,1SLC16A151217	6.000
NL0010363974	ARBITRAGE ISSUANCE BNP PARIBAS	BPAGCCPXP14,25P250%ACE010216	24
NL0010397634	ARBITRAGE ISSUANCE	BPAGCCPBON111%CB10,95E200614	23
FR0011395474	SOCIETE GENERALE	SGG0,1SLC16A190914	12.500
FR0011216316	SOCIETE GENERALE	SGG0,1SLP8A161216	35.200
FR0011300888	SOCIETE GENERALE	SGG0,1SLC14A181215	5.900
FR0011395508	SOCIETE GENERALE	SGG0,1SLC20A190914	48.500
LU0974414137	ISSUER	SGIGCCPBON111%CB9E250915	26
FR0011134006	SOCIETE GENERALE BNP PARIBAS	SGG0,1SLP8A191214	263.200
NL0009704832	ARBITRAGE ISSUANCE	BPAGCCPXP16,18AE05032014	22
IT0004948599	UNICREDIT	UCGEO0,1SLC2,4A060614	37.000
IT0004948615	UNICREDIT	UCGEO0,1SLP1,6A060614	500.000
IT0004948540	UNICREDIT	UCGEO0,1SLC2,2A070314	31.000
IT0004948607	UNICREDIT	UCGEO0,1SLC2,8A060614	60.000
IT0004972227	UNICREDIT	UCGEO0,1SLC1,8A070314	21.000
IT0004948557	UNICREDIT	UCGEO0,1SLC2,6A070314	56.000
IT0004972235	UNICREDIT	UCGEO0,1SLP2,2A070314	500.000
IT0004948573	UNICREDIT	UCGEO0,1SLP1,8A070314	500.000
IT0004948581	UNICREDIT	UCGEO0,1SLC2A060614	25.000
IT0004948565	UNICREDIT	UCGEO0,1SLC3A070314	132.000
IT0004948623	UNICREDIT	UCGEO0,1SLP2A060614	500.000
IT0006725474	SOCIETE GENERALE EFFEKTEN	SGEGOLX5LSLFISSAE241117	1.205
IT0006725482	SOCIETE GENERALE EFFEKTEN	SGEGOLX5SSLFISSAE241117	54
FR0011372655	SOCIETE GENERALE	SGGLDSA0,01SLC160A191214	12.400
FR0011372648	SOCIETE GENERALE	SGGLDSA0,01SLC155A191214	10.800
FR0011453398	SOCIETE GENERALE	SGGLDSA0,01SLC185A191214	24.200
FR0011645514	SOCIETE GENERALE	SGGLDSA0,01SLC200A181215	15.900
FR0011453406	SOCIETE GENERALE	SGGLDSA0,01SLC195A191214	31.300
FR0011341882	SOCIETE GENERALE	SGGLDSA0,01SLC150A191214	9.500
FR0011645506	SOCIETE GENERALE	SGGLDSA0,01SLC180A191214	20.800
FR0011341643	SOCIETE GENERALE	SGGLDSA0,01SLC140A191214	7.700
FR0011645530	SOCIETE GENERALE	SGGLDSA0,01SLC210A181215	18.700
IT0004925324	UNICREDIT	UCUSGOOG0,001SLP900A210314	1.000.000

FR0011372713	SOCIETE GENERALE	SGUSGOOG0,01SLC900A191214	1.100
IT0004972243	UNICREDIT	UCUSGOOG0,001SLC1250A210314	128.000
GB00B98TLD14	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML665AB711,55E060317	70
GB00B8WQFP16	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML540AB567E160117	56
FR0011372747	SOCIETE GENERALE	SGUSGOOG0,01SLC950A191214	1.300
IT0004948755	UNICREDIT	UCUSGOOG0,001SLC1150A210314	54.000
IT0004927478	UNICREDIT	UCUSGOOG0,001SLC1000A210314	20.000
IT0004948763	UNICREDIT	UCUSGOOG0,001SLC1100A200614	27.000
IT0004948748	UNICREDIT	UCUSGOOG0,001SLC1075A210314	31.000
IT0004948839	UNICREDIT	UCUSGOOG0,001SLC1000A191214	15.000
FR0011645597	SOCIETE GENERALE	SGUSGOOG0,01SLC1350A181215	2.600
GB00B7PMPF93	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML470AB493,5E050115	50
IT0004948847	UNICREDIT	UCUSGOOG0,001SLC1200A191214	29.000
IT0004972250	UNICREDIT	UCUSGOOG0,001SLP1000A210314	294.000
IT0004925357	UNICREDIT	UCUSGOOG0,001SLC1000A200614	17.000
FR0011645548	SOCIETE GENERALE	SGUSGOOG0,01SLC1150A191214	2.400
IT0004948821	UNICREDIT	UCUSGOOG0,001SLP850A190914	192.000
IT0004915333	UNICREDIT	UCUSGOOG0,01SLC875A200614	1.000
FR0011341924	SOCIETE GENERALE	SGUSGOOG0,01SLC1050A191214	1.700
IT0004948797	UNICREDIT	UCUSGOOG0,001SLC950A190914	14.000
IT0004915341	UNICREDIT	UCUSGOOG0,01SLP750A200614	106.000
IT0004948771	UNICREDIT	UCUSGOOG0,001SLC1200A200614	45.000
IT0004948813	UNICREDIT	UCUSGOOG0,001SLC1150A190914	28.000
IT0004915309	UNICREDIT	UCUSGOOG0,01SLC850A210314	1.000
IT0004972268	UNICREDIT	UCUSGOOG0,001SLP1000A190914	61.000
GB00B8QR2W64	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML590AB619,5E161115	61
FR0011341916	SOCIETE GENERALE	SGUSGOOG0,01SLC1000A191214	1.500
IT0004915291	UNICREDIT	UCUSGOOG0,01SLC750A210314	1.000
IT0004948789	UNICREDIT	UCUSGOOG0,001SLP950A200614	172.000
FR0011645571	SOCIETE GENERALE	SGUSGOOG0,01SLC1250A181215	2.000
GB00B7PMPD79	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML500AB525E050115	53
FR0011546381	SOCIETE GENERALE	SGUSGOOG0,01SLC1100A191214	2.000
IT0004948854	UNICREDIT	UCUSGOOG0,001SLP900A191214	93.000
FR0011645563	SOCIETE GENERALE	SGUSGOOG0,01SLC1200A191214	3.000
IT0004948805	UNICREDIT	UCUSGOOG0,001SLC1050A190914	19.000
GB00B7PMPG01	THE ROYAL BANK OF SCOTLAND PLC	RBUSGOOGSLML400AB420E050115	46
IT0004915317	UNICREDIT	UCUSGOOG0,01SLC925A210314	1.000
IT0004915325	UNICREDIT	UCUSGOOG0,01SLP750A210314	500.000
DE000UU7XKV1	UBS AG	UBSGAYEICCPXAB67%E170214	2
IT0004972276	UNICREDIT	UCGTK0,1SLP23A070314	25.000
IT0004972284	UNICREDIT	UCGTK0,1SLP21A050914	14.000
IT0004915606	UNICREDIT	UCGTK0,1SLP17A070314	500.000
IT0004948904	UNICREDIT	UCGTK0,1SLC21A050914	8.000

DE000HV8AZ98	UNICREDIT BANK	UCHGKCCPBON20,99CB14,693E051214	22
IT0004932965	UNICREDIT	UCGTK0,1SLP19A070314	500.000
IT0004915630	UNICREDIT	UCGTK0,1SLP17A060614	109.000
IT0004948979	UNICREDIT	UCGTK0,1SLC28A051214	29.000
IT0004933013	UNICREDIT	UCGTK0,1SLP19A060614	44.000
IT0004933021	UNICREDIT	UCGTK0,1SLP21A060614	21.000
IT0004932999	UNICREDIT	UCGTK0,1SLC24A060614	19.000
IT0004962558	UNICREDIT	UCGTK0,1SLC26A060614	41.000
IT0004932932	UNICREDIT	UCGTK0,1SLC22A070314	15.000
IT0004948920	UNICREDIT	UCGTK0,1SLC25A050914	18.000
IT0004932973	UNICREDIT	UCGTK0,1SLP21A070314	86.000
IT0004915598	UNICREDIT	UCGTK0,1SLC20A070314	8.000
IT0004948961	UNICREDIT	UCGTK0,1SLC24A051214	11.000
IT0004932957	UNICREDIT	UCGTK0,1SLP15A070314	500.000
IT0004915614	UNICREDIT	UCGTK0,1SLC18A060614	5.000
IT0004932981	UNICREDIT	UCGTK0,1SLC22A060614	11.000
IT0004962566	UNICREDIT	UCGTK0,1SLC27A050914	33.000
IT0004948995	UNICREDIT	UCGTK0,1SLP20A051214	14.000
IT0004915580	UNICREDIT	UCGTK0,1SLC18A070314	5.000
IT0004948946	UNICREDIT	UCGTK0,1SLP18A050914	34.000
IT0004932940	UNICREDIT	UCGTK0,1SLC24A070314	39.000
IT0004933005	UNICREDIT	UCGTK0,1SLP15A060614	263.000
IT0004962541	UNICREDIT	UCGTK0,1SLC26A070314	185.000
IT0004915622	UNICREDIT	UCGTK0,1SLC20A060614	7.000
XS0632185376	BANCA IMI	BI HSICCPXP22171,95AQB14411,7E240614	2
IT0004587819	BANCA IMI	BI HSICP20306,05P100%QCE310315	23
NL0009478163	THE ROYAL BANK OF SCOTLAND PLC MACQUARIE STRUCTURED	RBSHSICNPBENE070615	110
DE000MQ12JF1	PRODUCTS EU	MQHSCCPBFY12022,6QB20197,9E100215	26
NL0009478148	THE ROYAL BANK OF SCOTLAND PLC	RBSHSCCNPBENE070615	260
GB00B85WTG54	THE ROYAL BANK OF SCOTLAND PLC	RBHSCSLML6300AB6804E020215	678
LU1004540503	SOCIETE GENERALE ISSUER	SGIHSCCPOPCB8000E241117	28
IT0006725706	SOCIETE GENERALE EFFEKTEN	SGEHSCCPCBON14190,56CB7900E270117	35
GB00B70H0W17	THE ROYAL BANK OF SCOTLAND PLC	RBHSCSLML7200AB7776E070521	833
GB00B85WTF48	THE ROYAL BANK OF SCOTLAND PLC	RBHSCSLML7500AB8100E020215	994
DE000MQ3JMH0	MACQUARIE STRUCTURED PRODUCTS EU	MQHSCCNPOPP125%QCB9275E270514	33
GB00B8XHLY41	THE ROYAL BANK OF SCOTLAND PLC	RBHSCCPCBONCB8154,84E110216	3
XS0596563410	BANCA IMI	BI HSCCPCBOOS13315,84QB17310,5E310317	3
XS0609194617	BANCA IMI	BI HSCCPCBOOS13106,54QB15727,8E030517	3

XS0586550401	BANCA IMI	BI HSCCPBOOS12658,18QB16563,2E030317	3
DE000DE4PR41	DEUTSCHE BANK AG	DBHABOEUCCPXPQB50%E150316	28
DE000DE3SF35	DEUTSCHE BANK AG	DBHABOEUCCPXPQB50%E110116	31
IT0004776115	BANCA ALETTI	ALHASEU5CP6804,763P100%QCE301115	22
IT0004783194	BANCA ALETTI	ALHSEU5SCP6282,318P100%QCE291215	21
	BNP PARIBAS		
NL0009412675	ARBITRAGE ISSUANCE	BPAHBAVFBCCPXPQAE300415	25
IT0004778913	BANCA IMI	BI HICPEXCP112,23P310%E141215	22
IT0004750623	BANCA IMI	BI HIGHYCNPBENE181215	33
	BNP PARIBAS		
NL0009476282	ARBITRAGE ISSUANCE	BPAHTDAGNCCPXPQAE300615	25
	BNP PARIBAS		
NL0010399044	ARBITRAGE ISSUANCE	BPAIBE35CCPXP10001,8AE211016	24
IT0004652845	BANCA IMI	BI IBE35CNPBENE181215	255
	BNP PARIBAS		
NL0010398194	ARBITRAGE ISSUANCE	BPAIFEONCCPCHAB4,8482E170715	24
	BNP PARIBAS		
NL0010398012	ARBITRAGE ISSUANCE	BPAIFEONCCPBON116%CB4,6396E180714	22
IT0004915515	UNICREDIT	UCISPO,1SLC1,4A060614	44.000
FR0011032721	SOCIETE GENERALE	SGISPO,1066SLC4,6894A191214	1.000.000
IT0004902844	UNICREDIT	UCISPO,1SLC1,4A070314	45.000
IT0004924947	UNICREDIT	UCISPO,1SLC1,8A060614	93.000
	SOCIETE GENERALE		
IT0006726795	EFFEKTEN	SGEISPCCPXP1,4CB1,4E240715	29
IT0004915531	UNICREDIT	UCISPO,1SLP1,2A060614	500.000
FR0011302264	SOCIETE GENERALE	SGISPO,1SLP0,6A191214	1.000.000
FR0011395391	SOCIETE GENERALE	SGISPO,1SLP0,8A200614	1.000.000
	BNP PARIBAS		
NL0010398749	ARBITRAGE ISSUANCE	BPAISPCCPBON126%CB0,981E190615	21
IT0004972367	UNICREDIT	UCISPO,1SLP2A050914	86.000
	THE ROYAL BANK OF		
GB00B7QSC556	SCOTLAND PLC	RBISPSLML0,75AB0,79E020215	1.989
	SOCIETE GENERALE		
IT0006724618	EFFEKTEN	SGEISPCCPXP1,856CB1,3E301214	27
	SOCIETE GENERALE		
LU0974124991	ISSUER	SGIISPCCPBON112%CB0,99E300115	26
IT0004949159	UNICREDIT	UCISPO,1SLC1,9A050914	102.000
IT0004949134	UNICREDIT	UCISPO,1SLC1,5A050914	50.000
	BNP PARIBAS		
NL0010363982	ARBITRAGE ISSUANCE	BPAISPCCPXP1,525AE010216	23
	BNP PARIBAS		
NL0010390936	ARBITRAGE ISSUANCE	BPAISPCCPXP1,458AE030215	23
	SOCIETE GENERALE		
IT0006723651	EFFEKTEN	SGEISPCCPXP1,771CB1,1E250714	25
IT0004925001	UNICREDIT	UCISPO,1SLP1,6A060614	313.000
IT0004902869	UNICREDIT	UCISPO,1SLP1,2A070314	1.000.000
FR0011395110	SOCIETE GENERALE	SGISPO,1SLC1,6A210314	67.600
FR0011395318	SOCIETE GENERALE	SGISPO,1SLC1,6A200614	61.700
IT0004949217	UNICREDIT	UCISPO,1SLC2,2A051214	147.000
IT0004949084	UNICREDIT	UCISPO,1SLC2A060614	167.000

FR0011396118	SOCIETE GENERALE	SGISPO,1SLC2A190914	122.000
IT0004915507	UNICREDIT	UCISPO,1SLC1,2A060614	33.000
FR0011455781	SOCIETE GENERALE	SGISPO,1SLP0,6A151217	333.300
DE000HV8A1L2	UNICREDIT BANK	UCHISPCCPBON1,336CB0,668E040714	24
IT0004949050	UNICREDIT	UCISPO,1SLC1,3A060614	38.000
IT0004915523	UNICREDIT	UCISPO,1SLC1,6A060614	63.000
FR0011396209	SOCIETE GENERALE	SGISPO,1SLP1,2A190914	714.300
IT0004674534	BANCA ALETTI	ALISPCCPBON2,28P100%B1,4814E290116	31
IT0004902836	UNICREDIT	UCISPO,1SLC1,2A070314	34.000
	BNP PARIBAS		
NL0009690577	ARBITRAGE ISSUANCE	BPAISPCCPXP2,279AE110214	25
IT0004927379	UNICREDIT	UCISPO,1SLP1,6A070314	1.000.000
DE000HV8AZ80	UNICREDIT BANK	UCHISPCCPBON1,386CB0,9702E051214	20
	SOCIETE GENERALE		
LU1004004302	ISSUER	SGIISPCCPBON132%CB1,5E240616	30
FR0011456789	SOCIETE GENERALE	SGISPO,1SLC2,4A200315	156.300
	BNP PARIBAS		
NL0010070207	ARBITRAGE ISSUANCE	BPAISPCCPXPB1,1187E210314	25
	SOCIETE GENERALE		
IT0006726183	EFFEKTEN	SGEISPCCPXP1,25CB1,25E260615	28
IT0004949076	UNICREDIT	UCISPO,1SLC1,7A060614	77.000
DE000CZ36X73	COMMERZBANK	CBKISPCCPBON100%CB0,7692E051214	3
IT0004949175	UNICREDIT	UCISPO,1SLP1,1A050914	500.000
IT0004924970	UNICREDIT	UCISPO,1SLP1A060614	500.000
	SOCIETE GENERALE		
LU0974124645	ISSUER	SGIISPCCPBON106%CB0,8E300115	25
	BNP PARIBAS		
NL0010069191	ARBITRAGE ISSUANCE	BPAISPCCPPOP1,261P300%CB70%E210314	18
FR0011457118	SOCIETE GENERALE	SGISPO,1SLC2A180915	72.500
IT0004949100	UNICREDIT	UCISPO,1SLC2,8A060614	500.000
FR0011456987	SOCIETE GENERALE	SGISPO,1SLC2,4A190615	138.900
IT0004972334	UNICREDIT	UCISPO,1SLP1,8A060614	179.000
	BNP PARIBAS		
NL0010399267	ARBITRAGE ISSUANCE	BPAISPCCPBON118%CB1,3463E191214	23
	CREDIT AGRICOLE CIB		
GG00B751DK76	FINANCIAL PROD	CAFISPCP1,6731CE250118	24
	BNP PARIBAS		
NL0010400818	ARBITRAGE ISSUANCE	BPAISPSLTB1,59AB1,59E210314	6.887
	BNP PARIBAS		
NL0010401592	ARBITRAGE ISSUANCE	BPAISPSLTB2,03AB2,03E210314	18.657
	THE ROYAL BANK OF		
NL0009935683	SCOTLAND PLC	RBSISPSLML0,65AB0,69E310321	1.856
IT0004949068	UNICREDIT	UCISPO,1SLC1,5A060614	52.000
	BNP PARIBAS		
NL0010398350	ARBITRAGE ISSUANCE	BPAISPCCPBON120%CB0,7698E160115	21
IT0004949191	UNICREDIT	UCISPO,1SLC1,4A051214	41.000
FR0011455682	SOCIETE GENERALE	SGISPO,1SLP1A180915	312.500
FR0011456953	SOCIETE GENERALE	SGISPO,1SLC2A190615	78.100
	BNP PARIBAS		
NL0010398236	ARBITRAGE ISSUANCE	BPAISPCCPBON119%CB0,8582E260614	21

	MACQUARIE STRUCTURED		
DE000MQ4KPH9	PRODUCTS EU	MQISPCCPXP1,4E010414	26
FR0011395383	SOCIETE GENERALE	SGISPO,1SLC2,8A200614	1.000.000
FR0011457092	SOCIETE GENERALE	SGISPO,1SLC1,6A180915	45.900
IT0004949183	UNICREDIT	UCISPO,1SLP1,3A050914	500.000
IT0004949142	UNICREDIT	UCISPO,1SLC1,7A050914	69.000
	BNP PARIBAS		
NL0010397931	ARBITRAGE ISSUANCE	BPAISPCCPBON119%CB0,9268E270614	21
FR0011032697	SOCIETE GENERALE	SGISPO,1066SLC2,8136A191214	454.500
FR0011456375	SOCIETE GENERALE	SGISPO,1SLC1,6A200315	50.000
IT0004949167	UNICREDIT	UCISPO,1SLP0,9A050914	500.000
FR0011396134	SOCIETE GENERALE	SGISPO,1SLC2,4A190914	312.500
FR0011219377	SOCIETE GENERALE	SGISPO,1SLC4A181215	714.300
IT0004972292	UNICREDIT	UCISPO,1SLC1,9A070314	192.000
IT0004949092	UNICREDIT	UCISPO,1SLC2,4A060614	556.000
	BNP PARIBAS		
NL0010400800	ARBITRAGE ISSUANCE	BPAISPLTB1,67AB1,67E210314	8.636
IT0004905763	UNICREDIT	UCISPO,1SLP1,4A070314	1.000.000
	THE ROYAL BANK OF		
GB00B8QR2T36	SCOTLAND PLC	RBISPSLML0,95AB1E161115	2.468
	THE ROYAL BANK OF		
GB00B9D52R51	SCOTLAND PLC	RBISPSLML1AB1,1E080517	2.577
IT0004972359	UNICREDIT	UCISPO,1SLC2,3A050914	263.000
	THE ROYAL BANK OF		
GB00B7QSC440	SCOTLAND PLC	RBISPSLML0,8AB0,84E020215	2.075
	THE ROYAL BANK OF		
GB00B7QSC663	SCOTLAND PLC	RBISPSLML0,65AB0,69E020215	1.838
	BNP PARIBAS		
NL0010389714	ARBITRAGE ISSUANCE	BPAISPCCPXP1,356AE260216	24
FR0011395201	SOCIETE GENERALE	SGISPO,1SLC2A210314	250.000
	MACQUARIE STRUCTURED		
DE000MQ4D797	PRODUCTS EU	MQISPCCPBON2,3229CB0,7308E310315	27
IT0004949126	UNICREDIT	UCISPO,1SLC1,3A050914	38.000
	SOCIETE GENERALE		
IT0006724600	EFFEKTEN	SGEISPCCPXP1,6467CB0,9E301214	26
IT0004902851	UNICREDIT	UCISPO,1SLP1A070314	500.000
DE000HV8AZW9	UNICREDIT BANK	UCHISPCCPBON1,386CB0,9702E05122014	22
FR0011457050	SOCIETE GENERALE	SGISPO,1SLP1A190615	384.600
IT0004972342	UNICREDIT	UCISPO,1SLC2,1A050914	161.000
	BNP PARIBAS		
NL0010401600	ARBITRAGE ISSUANCE	BPAISPLTB2,12AB2,12E210314	12.195
	BNP PARIBAS		
NL0010399192	ARBITRAGE ISSUANCE	BPAISPCCPCH1,654AB1,1578E181215	24
	SOCIETE GENERALE		
LU1004003247	ISSUER	SGIISPCCPBON142%CB1,8E240616	33
	THE ROYAL BANK OF		
GB00B8C50G41	SCOTLAND PLC	RBISPSLML0,8AB0,84E02022015	2.146
IT0004972300	UNICREDIT	UCISPO,1SLC2,1A070314	455.000
NL0009871094	THE ROYAL BANK OF	RBSISPSLML0,8AB0,84E310321	2.117

	SCOTLAND PLC		
	SOCIETE GENERALE		
IT0006725862	EFFEKTEN	SGEISPCCPXP1,5668CB0,85E270614	25
	SOCIETE GENERALE		
IT0006725870	EFFEKTEN	SGEISPCCPXP1,6424CB1E270614	25
	BNP PARIBAS		
NL0010398731	ARBITRAGE ISSUANCE	BPAISPCCPBON122%CB1,1445E191214	22
IT0004927361	UNICREDIT	UCISPO,1SLC1,8A070314	125.000
IT0004949241	UNICREDIT	UCISPO,1SLP1,4A051214	278.000
FR0011396159	SOCIETE GENERALE	SGISPO,1SLC2,8A190914	833.300
FR0011455716	SOCIETE GENERALE	SGISPO,1SLC2A151217	48.100
FR0011456706	SOCIETE GENERALE	SGISPO,1SLC2A200315	84.700
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPG1	PRODUCTS EU	MQISPCCPXP1E010414	26
FR0011219401	SOCIETE GENERALE	SGISPO,1SLC3A161216	147.100
FR0011219427	SOCIETE GENERALE	SGISPO,1SLP1A161216	166.700
FR0011395359	SOCIETE GENERALE	SGISPO,1SLC2,4A200614	555.600
FR0011302298	SOCIETE GENERALE	SGISPO,1SLC1,4A161216	33.800
FR0011302272	SOCIETE GENERALE	SGISPO,1SLC1,4A181215	36.800
IT0004930241	BANCA ALETTI	ALISPCCPCH1,231E140618	24
FR0011457027	SOCIETE GENERALE	SGISPO,1SLC2,8A190615	238.100
IT0004949233	UNICREDIT	UCISPO,1SLP1,2A051214	385.000
	MACQUARIE		
	STRUCTURED		
DE000MQ3J4F4	PRODUCTS EU	MQISPCCPCHB1,02E020614	25
DE000CZ36SQ0	COMMERZBANK	CBKISPCCPXP1,525AB60%E210116	2
FR0011395417	SOCIETE GENERALE	SGISPO,1SLP1,2A200614	1.000.000
	BNP PARIBAS		
NL0010398079	ARBITRAGE ISSUANCE	BPAISPCCPCHAB0,8813E170715	23
IT0004949225	UNICREDIT	UCISPO,1SLP1A051214	500.000
IT0004915499	UNICREDIT	UCISPO,1SLC1A060614	26.000
IT0004962574	UNICREDIT	UCISPO,1SLC2A070314	294.000
FR0011455666	SOCIETE GENERALE	SGISPO,1SLC2,8A180915	200.000
FR0011456839	SOCIETE GENERALE	SGISPO,1SLC2,8A200315	294.100
	THE ROYAL BANK OF		
GB00B9D3V500	SCOTLAND PLC	RBISPCCPXPB0,97E190314	22
FR0011457159	SOCIETE GENERALE	SGISPO,1SLC2,4A180915	119.000
	BNP PARIBAS		
NL0010395216	ARBITRAGE ISSUANCE	BPAISPCCPBON1,142E310314	2
FR0011395458	SOCIETE GENERALE	SGISPO,1SLC1,6A190914	58.100
FR0011396183	SOCIETE GENERALE	SGISPO,1SLP0,8A190914	1.000.000
FR0011302256	SOCIETE GENERALE	SGISPO,1SLC1,4A191214	41.300
FR0011395268	SOCIETE GENERALE	SGISPO,1SLP0,8A210314	1.000.000
IT0004949043	UNICREDIT	UCISPO,1SLC1A070314	26.000
FR0011134154	SOCIETE GENERALE	SGISPO,1SLP1A191214	862.100
IT0004949209	UNICREDIT	UCISPO,1SLC1,8A051214	74.000
FR0011455732	SOCIETE GENERALE	SGISPO,1SLC3A151217	102.000
FR0011103498	SOCIETE GENERALE	SGISPO,1SLC2A191214	113.600

GB00B7QSR612	THE ROYAL BANK OF SCOTLAND PLC	RBISPCCPXPB50%E300614	2
FR0011456870	SOCIETE GENERALE	SGISPO,1SLP1A200315	555.600
IT0004949118	UNICREDIT	UCISPO,1SLP0,8A060614	500.000
FR0011395250	SOCIETE GENERALE	SGISPO,1SLC2,8A210314	1.000.000
FR0011395326	SOCIETE GENERALE	SGISPO,1SLC2A200614	161.300
FR0011219419	SOCIETE GENERALE	SGISPO,1SLC4A161216	333.300
IT0004972375	UNICREDIT	UCISPO,1SLC2A051214	104.000
IT0004905755	UNICREDIT	UCISPO,1SLC1,6A070314	69.000
IT0004962590	UNICREDIT	UCISPO,1SLC2,2A060614	294.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4JTL5	PRODUCTS EU	MQISPCCPXP0,65E161214	24
IT0004962582	UNICREDIT	UCISPO,1SLC1,9A060614	125.000
DE000CZ37NA3	COMMERZBANK	CBKISPCCPXPAB60%E210915	2
FR0011032705	SOCIETE GENERALE	SGISPO,1066SLC3,7515A191214	1.000.000
FR0011302280	SOCIETE GENERALE	SGISPO,1SLP0,6A181215	961.500
FR0011219369	SOCIETE GENERALE	SGISPO,1SLC3A181215	217.400
IT0004972383	UNICREDIT	UCISPO,1SLC2,4A051214	200.000
IT0004972391	UNICREDIT	UCISPO,1SLP2A051214	75.000
IT0004972326	UNICREDIT	UCISPO,1SLP1,8A070314	500.000
	THE ROYAL BANK OF		
GB00B8QR2S29	SCOTLAND PLC	RBISPSLML1,05AB1,11E161115	2.744
IT0004972318	UNICREDIT	UCISPO,1SLP1,7A070314	962.000
	THE ROYAL BANK OF		
NL0009935691	SCOTLAND PLC	RBSISPSLML0,75AB0,79E310321	2.016
	THE ROYAL BANK OF		
GB00B9D4JW64	SCOTLAND PLC	RBISPSLML1,12AB1,24E100619	2.941
IT0004915549	UNICREDIT	UCISPO,1SLP1,4A060614	417.000
FR0011456904	SOCIETE GENERALE	SGISPO,1SLC1,6A190615	47.600
FR0011219351	SOCIETE GENERALE	SGISPO,1SLC2A181215	69.400
FR0011219393	SOCIETE GENERALE	SGISPO,1SLC2A161216	57.500
FR0011455773	SOCIETE GENERALE	SGISPO,1SLC4A151217	208.300
FR0011302306	SOCIETE GENERALE	SGISPO,1SLP0,6A161216	454.500
	BNP PARIBAS		
NL0010397964	ARBITRAGE ISSUANCE	BPAISPCCPBON118%CB0,8981E180714	21
FR0011219385	SOCIETE GENERALE	SGISPO,1SLP1A181215	277.800
FR0011395227	SOCIETE GENERALE	SGISPO,1SLC2,4A210314	1.000.000
FR0011395284	SOCIETE GENERALE	SGISPO,1SLP1,2A210314	1.000.000
DE000CZ36SP2	COMMERZBANK	CBKINMPUNCCXPAB70%E020217	4
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPX6	PRODUCTS EU	MQINTEECNPDISE010715	29
	GOLDMAN SACHS		
GB00B9D3PZ80	INTERNATIONAL	GSIBZLCCPBON33,62B20,5082E290317	3
DE000HV7LLJ5	UNICREDIT BANK	UCHISE30CNPOPENP	95
DE000HV8A5F5	UNICREDIT BANK	UCHITLV7LSLFISSAE161118	69
DE000HV8A5G3	UNICREDIT BANK	UCHITLV7SSLFISSAE161118	159
FR0011453422	SOCIETE GENERALE	SGJPMCH0,01SLC65A191214	102.000

FR0011645043	SOCIETE GENERALE	SGJPMCH0,01SLC70A181215	63.300
FR0011645050	SOCIETE GENERALE	SGJPMCH0,01SLC75A181215	74.600
FR0011546399	SOCIETE GENERALE	SGJPMCH0,01SLC70A191214	151.500
FR0011372804	SOCIETE GENERALE	SGJPMCH0,01SLC60A191214	66.700
FR0011372788	SOCIETE GENERALE	SGJPMCH0,01SLC55A191214	43.100
NL0009478122	THE ROYAL BANK OF SCOTLAND PLC	RBSKZTDPCNPBENE070615	730
BNP PARIBAS			
NL0010397550	ARBITRAGE ISSUANCE	BPAKPNCBPON116%CB1,2068E200614	22
IT0004918915	BANCA ALETTI	ALBK TASICP4292,331P100%QCE310517	26
THE ROYAL BANK OF SCOTLAND PLC			
NL0009478114	SCOTLAND PLC	RBSKLCICNPBENE070615	620
DE000HV8A448	UNICREDIT BANK	UCHDAXLX5SLFISSAE161118	76
DE000DX6ZZL5	DEUTSCHE BANK AG	DBLEV DX4SLFISSAE100615	25
DE000HV8A5B4	UNICREDIT BANK	UCHDAXLX7SLFISSAE161118	91
THE ROYAL BANK OF SCOTLAND PLC			
GB00B7PN5P22	SCOTLAND PLC	RBLKDSLML70AB80,5E050115	226
FR0011645068	SOCIETE GENERALE	SGLKD0,01SLC260A181215	5.100
FR0011645076	SOCIETE GENERALE	SGLKD0,01SLC270A181215	5.400
THE ROYAL BANK OF SCOTLAND PLC			
GB00B7PN5Q39	SCOTLAND PLC	RBLKDSLML60AB69E050115	211
FR0011546449	SOCIETE GENERALE	SGLKD0,01SLC240A191214	7.200
FR0011546431	SOCIETE GENERALE	SGLKD0,01SLC230A191214	6.700
IT0004915770	UNICREDIT	UCLUX0,1SLP36A060614	14.000
IT0004949399	UNICREDIT	UCLUX0,1SLC42A050914	12.000
IT0004949506	UNICREDIT	UCLUX0,1SLP38A051214	6.000
IT0004927791	UNICREDIT	UCLUX0,1SLP30A060614	76.000
THE ROYAL BANK OF SCOTLAND PLC			
GB00B6HYSJ10	SCOTLAND PLC	RBLUXSLML16AB17,28E300921	108
IT0004949381	UNICREDIT	UCLUX0,1SLC56A060614	500.000
IT0004949472	UNICREDIT	UCLUX0,1SLC48A051214	21.000
THE ROYAL BANK OF SCOTLAND PLC			
GB00B98TL975	SCOTLAND PLC	RBLUXSLML27AB29,16E060317	210
THE ROYAL BANK OF SCOTLAND PLC			
GB00B7CYQ885	SCOTLAND PLC	RBLUXSLML19,5AB21,06E280214	128
IT0004915754	UNICREDIT	UCLUX0,1SLC44A060614	27.000
IT0004915705	UNICREDIT	UCLUX0,1SLC40A070314	21.000
IT0004915721	UNICREDIT	UCLUX0,1SLC48A070314	1.000.000
THE ROYAL BANK OF SCOTLAND PLC			
GB00B6HYSK25	SCOTLAND PLC	RBLUXSLML14AB15,12E300921	99
IT0004949498	UNICREDIT	UCLUX0,1SLP34A051214	11.000
IT0004927809	UNICREDIT	UCLUX0,1SLP40A060614	7.000
IT0004949456	UNICREDIT	UCLUX0,1SLC40A051214	7.000
DE000HV8A0A7	UNICREDIT BANK	UCHLUXCCPBON40,65CB28,455E051214	24
IT0004915713	UNICREDIT	UCLUX0,1SLC44A070314	143.000
IT0004927759	UNICREDIT	UCLUX0,1SLC52A070314	500.000
IT0004927767	UNICREDIT	UCLUX0,1SLP30A070314	500.000
IT0004927775	UNICREDIT	UCLUX0,1SLP40A070314	11.000
IT0004915747	UNICREDIT	UCLUX0,1SLC40A060614	11.000

IT0004927783	UNICREDIT	UCLUX0,1SLC48A060614	91.000
IT0004915762	UNICREDIT	UCLUX0,1SLC52A060614	385.000
IT0004949480	UNICREDIT	UCLUX0,1SLC52A051214	39.000
IT0004949449	UNICREDIT	UCLUX0,1SLP40A050914	6.000
IT0004949423	UNICREDIT	UCLUX0,1SLC54A050914	161.000
IT0004915739	UNICREDIT	UCLUX0,1SLP36A070314	44.000
IT0004949407	UNICREDIT	UCLUX0,1SLC46A050914	25.000
GB00B7CYQ661	THE ROYAL BANK OF SCOTLAND PLC	RBLUXSLML22AB23,76E280214	147
GB00B9D4JT36	THE ROYAL BANK OF SCOTLAND PLC	RBLUXSLML31AB33,48E100619	316
GB00B9D4L970	THE ROYAL BANK OF SCOTLAND PLC	RBLUXSLMS49AB45,08E100619	280
IT0004949415	UNICREDIT	UCLUX0,1SLC50A050914	60.000
IT0004949464	UNICREDIT	UCLUX0,1SLC44A051214	12.000
IT0004949431	UNICREDIT	UCLUX0,1SLP30A050914	36.000
GB00B78TS584	THE ROYAL BANK OF SCOTLAND PLC	RBLUXSLML15AB16,2E070621	103
NL0010298394	BNP PARIBAS	BPALVMHCCPXP141,85AE040116	26
DE000UU09VQ4	ARBITRAGE ISSUANCE	UBSLCPRCPCXPAB67%E170214	3
IT0004949761	UBS AG	UCMS0,1SLP3,5A050914	57.000
IT0004959166	UNICREDIT	BI MS0,1SLC3,5E030314	60.980
IT0004915911	BANCA IMI	UCMS0,1SLC2A060614	14.000
IT0004949654	UNICREDIT	UCMS0,1SLC5A070314	1.000.000
FR0011302371	SOCIETE GENERALE	SGMS0,1SLC2A191214	13.400
IT0004928047	UNICREDIT	UCMS0,1SLC2,7A060614	21.000
IT0004972474	UNICREDIT	UCMS0,1SLP3,3A060614	100.000
GB00B7QSBX66	THE ROYAL BANK OF SCOTLAND PLC	RBMSSLML1,05AB1,13E020215	912
IT0004949662	UNICREDIT	UCMS0,1SLP3A070314	714.000
IT0004949670	UNICREDIT	UCMS0,1SLP3,3A070314	294.000
IT0004915895	UNICREDIT	UCMS0,1SLC1,5A060614	11.000
NL0010398087	BNP PARIBAS	BPAMSCCPCHAB1,932E170715	24
IT0004928070	ARBITRAGE ISSUANCE	UCMS0,1SLC3,6A060614	43.000
IT0004972441	UNICREDIT	UCMS0,1SLP3,9A070314	72.000
IT0004972490	UNICREDIT	UCMS0,1SLP4A050914	35.000
IT0004972508	UNICREDIT	UCMS0,1SLP4A051214	30.000
GB00B9D47W29	THE ROYAL BANK OF SCOTLAND PLC	RBMSSLML1,7AB1,87E030619	1.190
IT0004949811	UNICREDIT	UCMS0,1SLP3A051214	81.000
IT0004915861	UNICREDIT	UCMS0,1SLC2A070314	14.000
IT0004949746	UNICREDIT	UCMS0,1SLC4,5A050914	70.000
IT0004949696	UNICREDIT	UCMS0,1SLC4,5A060614	106.000
IT0004915853	UNICREDIT	UCMS0,1SLC1,8A070314	12.000
IT0004928088	UNICREDIT	UCMS0,1SLC3,9A060614	57.000
IT0004933120	UNICREDIT	UCMS0,1SLP2,7A060614	294.000
IT0004959174	BANCA IMI	BI MS0,1SLC4E030314	166.670

IT0004972482	UNICREDIT	UCMS0,1SLP4A060614	42.000
IT0004979909	BANCA IMI	BI MS0,1SLC4E020614	74.630
IT0004979891	BANCA IMI	BI MS0,1SLC4,3E030314	416.670
GB00B9D4JR12	THE ROYAL BANK OF SCOTLAND PLC	RBMSLML1,45AB1,6E100619	1.062
FR0011397165	SOCIETE GENERALE	SGMS0,1SLC2,4A191214	16.200
FR0011397157	SOCIETE GENERALE	SGMS0,1SLP1,4A200614	1.000.000
IT0004949613	UNICREDIT	UCMS0,1SLC4A070314	119.000
IT0004915846	UNICREDIT	UCMS0,1SLC1,5A070314	11.000
IT0004928054	UNICREDIT	UCMS0,1SLC3A060614	26.000
FR0011395953	SOCIETE GENERALE	SGMS0,1SLC2,8A200614	22.400
IT0004928013	UNICREDIT	UCMS0,1SLP2,4A070314	500.000
IT0004927957	UNICREDIT	UCMS0,1SLC2,7A070314	22.000
IT0004928096	UNICREDIT	UCMS0,1SLP1,8A060614	500.000
IT0004949829	UNICREDIT	UCMS0,1SLP3,6A051214	43.000
IT0004949605	UNICREDIT	UCMS0,1SLC3,8A070314	88.000
IT0004949803	UNICREDIT	UCMS0,1SLC4,8A051214	63.000
IT0004949720	UNICREDIT	UCMS0,1SLC3,5A050914	34.000
DE000MQ4KPJ5	MACQUARIE STRUCTURED PRODUCTS EU	MQMSCCPXP2E010414	26
IT0004949704	UNICREDIT	UCMS0,1SLP3A060614	167.000
IT0004949621	UNICREDIT	UCMS0,1SLC4,2A070314	167.000
IT0004949647	UNICREDIT	UCMS0,1SLC4,8A070314	500.000
IT0004972458	UNICREDIT	UCMS0,1SLC4,2A060614	77.000
IT0004979917	BANCA IMI	BI MS0,1SLC4,3E020614	108.700
GB00B8QR2N73	THE ROYAL BANK OF SCOTLAND PLC	RBMSLML1,25AB1,34E161115	980
GB00B7QSBY73	THE ROYAL BANK OF SCOTLAND PLC	RBMSLML1AB1,07E020215	896
IT0004949712	UNICREDIT	UCMS0,1SLP3,6A060614	68.000
IT0004928039	UNICREDIT	UCMS0,1SLC2,4A060614	17.000
IT0004949795	UNICREDIT	UCMS0,1SLC4,2A051214	46.000
IT0004927965	UNICREDIT	UCMS0,1SLC3A070314	29.000
IT0004928005	UNICREDIT	UCMS0,1SLP2,1A070314	500.000
IT0004949787	UNICREDIT	UCMS0,1SLC3,8A051214	36.000
FR0011397215	SOCIETE GENERALE	SGMS0,1SLP1,4A191214	833.300
IT0004949639	UNICREDIT	UCMS0,1SLC4,5A070314	313.000
IT0004949753	UNICREDIT	UCMS0,1SLP3A050914	106.000
DE000CZ36SR8	COMMERZBANK	CBKMSCCPXP1,973AB60%E210116	2
IT0004915879	UNICREDIT	UCMS0,1SLP1,4A070314	500.000
IT0004928021	UNICREDIT	UCMS0,1SLP2,7A070314	500.000
IT0004927973	UNICREDIT	UCMS0,1SLC3,3A070314	41.000
IT0004933104	UNICREDIT	UCMS0,1SLP2,1A060614	500.000
IT0004927981	UNICREDIT	UCMS0,1SLC3,6A070314	63.000
IT0004979925	BANCA IMI	BI MS0,1SLC4,5E020614	147.060
IT0004972466	UNICREDIT	UCMS0,1SLC4,8A060614	139.000
IT0004915903	UNICREDIT	UCMS0,1SLC1,8A060614	12.000
FR0011397181	SOCIETE GENERALE	SGMS0,1SLC2,8A191214	20.100

IT0004949688	UNICREDIT	UCMS0,1SLP3,6A070314	135.000
IT0004927940	UNICREDIT	UCMS0,1SLC2,4A070314	18.000
IT0004928062	UNICREDIT	UCMS0,1SLC3,3A060614	33.000
IT0004949779	UNICREDIT	UCMS0,1SLC3,6A051214	32.000
FR0011302355	SOCIETE GENERALE	SGMS0,1SLC2A200614	13.700
IT0004949738	UNICREDIT	UCMS0,1SLC4A050914	47.000
IT0004933112	UNICREDIT	UCMS0,1SLP2,4A060614	500.000
IT0004927999	UNICREDIT	UCMS0,1SLP1,8A070314	500.000
FR0011395946	SOCIETE GENERALE	SGMS0,1SLC2,4A200614	17.200
FR0011396456	SOCIETE GENERALE	SGMB0,1SLC6A181215	13.200
FR0011302447	SOCIETE GENERALE	SGMB0,1SLC5A191214	11.400
IT0004959117	BANCA IMI	BI MB0,1SLC5,5E030314	18.450
IT0004949951	UNICREDIT	UCMB0,1SLC5A051214	12.000
IT0004972516	UNICREDIT	UCMB0,1SLC7A070314	85.000
GB00B85WX633	THE ROYAL BANK OF SCOTLAND PLC	RBMBSLML2,6AB2,79E020215	591
NL0010556668	BNP PARIBAS ARBITRAGE ISSUANCE	BPAMBCCPBON109%CB2,7684E010814	23
FR0011396225	SOCIETE GENERALE	SGMB0,1SLP4A200614	714.300
IT0004949936	UNICREDIT BNP PARIBAS	UCMB0,1SLC6,5A050914	25.000
NL0010398806	ARBITRAGE ISSUANCE	BPAMBCCPBON120%CB3,4874E191214	21
IT0004972540	UNICREDIT	UCMB0,1SLP7A070314	56.000
IT0004979859	BANCA IMI	BI MB0,1SLC7E030314	113.640
IT0004979883	BANCA IMI	BI MB0,1SLC7,5E020614	89.290
IT0004949878	UNICREDIT	UCMB0,1SLP5A070314	500.000
IT0004949977	UNICREDIT	UCMB0,1SLC7A051214	28.000
IT0004916018	UNICREDIT	UCMB0,1SLC4A060614	9.000
IT0004949886	UNICREDIT	UCMB0,1SLC5A060614	13.000
FR0011396837	SOCIETE GENERALE	SGMB0,1SLC6A161216	11.800
IT0004949985	UNICREDIT	UCMB0,1SLP4A051214	263.000
IT0004972557	UNICREDIT BNP PARIBAS	UCMB0,1SLC7A060614	42.000
NL0010399275	ARBITRAGE ISSUANCE	BPAMBCCPBON119%CB4,508E190615	23
GB00B7QSBT21	THE ROYAL BANK OF SCOTLAND PLC	RBMBSLML2AB2,14E020215	517
GB00B8C50868	THE ROYAL BANK OF SCOTLAND PLC	RBMBSLML2,1AB2,25E020215	527
FR0011396175	SOCIETE GENERALE	SGMB0,1SLP3A200614	1.000.000
FR0011396340	SOCIETE GENERALE	SGMB0,1SLP4A191214	156.300
IT0004949860	UNICREDIT	UCMB0,1SLC5,5A070314	18.000
IT0004949944	UNICREDIT	UCMB0,1SLP4,5A050914	294.000
IT0004972532	UNICREDIT	UCMB0,1SLP6A070314	238.000
IT0004979875	BANCA IMI	BI MB0,1SLC7E020614	53.760
GB00B9D52P38	THE ROYAL BANK OF SCOTLAND PLC	RBMBSLML3,4AB3,74E080517	735
IT0004959125	BANCA IMI	BI MB0,1SLC6E030314	28.410
IT0004949969	UNICREDIT	UCMB0,1SLC6A051214	17.000
FR0011302462	SOCIETE GENERALE	SGMB0,1SLC4A181215	7.800

IT0004959133	BANCA IMI	BI MB0,1SLC6,5E030314	53.190
FR0011396316	SOCIETE GENERALE	SGMB0,1SLP3A191214	416.700
IT0004916000	UNICREDIT	UCMB0,1SLP3A070314	500.000
	BNP PARIBAS		
NL0010070157	ARBITRAGE ISSUANCE	BPAMBCCPBON100%AB3,975E130814	24
FR0011396852	SOCIETE GENERALE	SGMB0,1SLC8A161216	19.000
FR0011396092	SOCIETE GENERALE	SGMB0,1SLC6A200614	21.300
IT0004972524	UNICREDIT	UCMB0,1SLC8A070314	455.000
IT0004949845	UNICREDIT	UCMB0,1SLC4A070314	9.000
IT0004949894	UNICREDIT	UCMB0,1SLC6A060614	22.000
IT0004915978	UNICREDIT	UCMB0,1SLC5A070314	14.000
IT0004915986	UNICREDIT	UCMB0,1SLC6A070314	27.000
FR0011302421	SOCIETE GENERALE	SGMB0,1SLC4A191214	8.200
IT0004979867	BANCA IMI	BI MB0,1SLC6,5E020614	34.480
IT0004949852	UNICREDIT	UCMB0,1SLC4,5A070314	11.000
FR0011302454	SOCIETE GENERALE	SGMB0,1SLC3A181215	6.200
IT0004949928	UNICREDIT	UCMB0,1SLC5,5A050914	15.000
IT0004915994	UNICREDIT	UCMB0,1SLP4A070314	500.000
IT0004949910	UNICREDIT	UCMB0,1SLC4,5A050914	10.000
IT0004916042	UNICREDIT	UCMB0,1SLP4A060614	500.000
	BNP PARIBAS		
NL0010397980	ARBITRAGE ISSUANCE	BPAMBCCPBON114%CB3,1276E180714	22
FR0011396142	SOCIETE GENERALE	SGMB0,1SLC8A200614	90.900
FR0011396779	SOCIETE GENERALE	SGMB0,1SLC8A181215	24.400
FR0011396290	SOCIETE GENERALE	SGMB0,1SLC8A191214	41.700
IT0004972565	UNICREDIT	UCMB0,1SLC8A060614	100.000
IT0004972573	UNICREDIT	UCMB0,1SLP6A060614	83.000
FR0011396274	SOCIETE GENERALE	SGMB0,1SLC6A191214	16.800
FR0011302413	SOCIETE GENERALE	SGMB0,1SLC3A191214	6.300
FR0011302470	SOCIETE GENERALE	SGMB0,1SLC5A181215	10.100
	BNP PARIBAS		
NL0010069183	ARBITRAGE ISSUANCE	BPAMBCCPOP3,97P300%CB70%E210314	20
IT0004949902	UNICREDIT	UCMB0,1SLP3A060614	500.000
	THE ROYAL BANK OF		
GB00B8C51387	SCOTLAND PLC	RBMEDSLML2AB2,16E020215	527
IT0004916141	UNICREDIT	UCMED0,1SLC3,5A060614	8.000
IT0004928286	UNICREDIT	UCMED0,1SLC5,5A060614	21.000
IT0004950090	UNICREDIT	UCMED0,1SLC6A060614	30.000
IT0004916174	UNICREDIT	UCMED0,1SLP3,5A060614	500.000
IT0004928294	UNICREDIT	UCMED0,1SLC7A060614	65.000
FR0011302637	SOCIETE GENERALE	SGMED0,1SLC3A181215	6.900
FR0011302595	SOCIETE GENERALE	SGMED0,1SLC5A191214	13.600
IT0004972649	UNICREDIT	UCMED0,1SLC8A051214	57.000
IT0004972599	UNICREDIT	UCMED0,1SLP6A070314	192.000
IT0004972581	UNICREDIT	UCMED0,1SLC7A070314	161.000
IT0004950157	UNICREDIT	UCMED0,1SLP5A050914	147.000
IT0004916133	UNICREDIT	UCMED0,1SLP3,5A070314	500.000
FR0011397116	SOCIETE GENERALE	SGMED0,1SLP3A200614	1.000.000
IT0004972656	UNICREDIT	UCMED0,1SLP6A051214	35.000

IT0004972607	UNICREDIT	UCMED0,1SLC8A060614	185.000
IT0004972615	UNICREDIT	UCMED0,1SLP6A060614	67.000
GB00B8QR2J38	THE ROYAL BANK OF SCOTLAND PLC	RBMEDSLML2,9AB3,14E161115	653
IT0004950108	UNICREDIT	UCMED0,1SLC6,5A060614	45.000
IT0004950207	UNICREDIT	UCMED0,1SLP4,5A051214	185.000
FR0011397108	SOCIETE GENERALE	SGMED0,1SLC6A200614	27.900
IT0004928260	UNICREDIT	UCMED0,1SLC6A070314	38.000
IT0004928302	UNICREDIT	UCMED0,1SLP5A060614	263.000
IT0004916158	UNICREDIT	UCMED0,1SLC4A060614	10.000
IT0004928252	UNICREDIT	UCMED0,1SLC5,5A070314	23.000
IT0004916166	UNICREDIT	UCMED0,1SLC5A060614	16.000
IT0004950124	UNICREDIT	UCMED0,1SLC5,5A050914	19.000
FR0011397090	SOCIETE GENERALE	SGMED0,1SLC5A200614	14.800
IT0004928278	UNICREDIT	UCMED0,1SLP5A070314	500.000
FR0011302553	SOCIETE GENERALE	SGMED0,1SLC3A191214	6.900
FR0011302561	SOCIETE GENERALE	SGMED0,1SLC4A191214	9.300
IT0004972623	UNICREDIT	UCMED0,1SLP7A050914	23.000
GB00B8QR2H14	THE ROYAL BANK OF SCOTLAND PLC	RBMEDSLML3,15AB3,41E161115	700
GB00B9D4JN73	THE ROYAL BANK OF SCOTLAND PLC	RBMEDSLML3,6AB3,96E100619	817
IT0004916109	UNICREDIT	UCMED0,1SLC3,5A070314	8.000
FR0011397140	SOCIETE GENERALE	SGMED0,1SLC6A181215	17.400
IT0004928245	UNICREDIT	UCMED0,1SLC5A070314	16.000
FR0011302652	SOCIETE GENERALE	SGMED0,1SLC4A181215	9.100
IT0004916182	UNICREDIT	UCMED0,1SLP4A060614	500.000
FR0011302751	SOCIETE GENERALE	SGMED0,1SLC5A181215	12.400
IT0004950173	UNICREDIT	UCMED0,1SLC5,7A051214	20.000
IT0004916125	UNICREDIT	UCMED0,1SLC4,5A070314	12.000
IT0004950074	UNICREDIT	UCMED0,1SLP4,5A070314	500.000
FR0011397132	SOCIETE GENERALE	SGMED0,1SLC6A191214	21.800
IT0004916117	UNICREDIT	UCMED0,1SLC4A070314	10.000
IT0004950140	UNICREDIT	UCMED0,1SLC7A050914	47.000
IT0004950181	UNICREDIT	UCMED0,1SLC6,3A051214	25.000
DE000HV8AZX7	UNICREDIT BANK	UCHMEDCCPBON5,425CB3,7975E051214	22
IT0004972631	UNICREDIT	UCMED0,1SLC7A051214	34.000
IT0004950066	UNICREDIT	UCMED0,1SLC6,5A070314	75.000
GB00B6HYSY60	THE ROYAL BANK OF SCOTLAND PLC	RBMEDSLML2AB2,16E300921	521
NL0009478106	THE ROYAL BANK OF SCOTLAND PLC	RBSMEXBOLCNPBENE070615	110
FR0011546464	SOCIETE GENERALE	SGUSMSF0,01SLC43A191214	185.200
IT0004962640	UNICREDIT	UCUSMSF0,1SLC40A200614	21.000
FR0011341940	SOCIETE GENERALE	SGUSMSF0,01SLC41A191214	151.500
FR0011645092	SOCIETE GENERALE	SGUSMSF0,01SLC49A181215	102.000
FR0011372853	SOCIETE GENERALE	SGUSMSF0,01SLC37A191214	92.600
FR0011341932	SOCIETE GENERALE	SGUSMSF0,01SLC40A191214	135.100
FR0011372887	SOCIETE GENERALE	SGUSMSF0,01SLC39A191214	119.000

FR0011453430	SOCIETE GENERALE	SGUSMSF0,01SLC35A191214	73.500
IT0004962632	UNICREDIT	UCUSMSF0,1SLP25A200614	111.000
FR0011645084	SOCIETE GENERALE	SGUSMSF0,01SLC45A181215	83.300
IT0004962665	UNICREDIT	UCMN0,1SLC1,2A060614	86.000
IT0004972672	UNICREDIT	UCMN0,1SLP1,4A060614	143.000
IT0004962657	UNICREDIT	UCMN0,1SLP0,8A060614	500.000
IT0004972664	UNICREDIT	UCMN0,1SLC1,6A060614	263.000
IT0004940927	BANCA ALETTI	ALMSEMMACP951,37P100%QCE090817	25
XS0787414738	BANCA IMI	BI MSEMMAACCPXP932,36AQB522,121E220616	2
NL0009478130	THE ROYAL BANK OF SCOTLAND PLC	RBSTAMSCICNPBENE070615	340
DE000MSOABR5	MORGAN STANLEY BV	MSBMSCODECCPBONSH100%CB85%E191118	3
IT0004944457	UNICREDIT	UCND1000,001SLC3400A191214	8.600
FR0011545441	SOCIETE GENERALE	SGND1000,001SLC3600E181215	7.200
IT0004911142	UNICREDIT	UCND1000,001SLP2800A200614	156.300
FR0011454693	SOCIETE GENERALE	SGND1000,001SLC3200E191214	6.500
FR0011644228	SOCIETE GENERALE	SGND1000,001SLP3300E191214	13.400
FR0011644236	SOCIETE GENERALE	SGND1000,001SLC4000E181215	10.800
GB00B6HYKC80	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1650AB1749E310321	175
GB00B6HYKF12	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1850AB1961E310321	196
FR0011304526	SOCIETE GENERALE	SGND1000,001SLC3500E200614	14.400
IT0004911134	UNICREDIT	UCND1000,001SLP2600A200614	277.800
FR0011372036	SOCIETE GENERALE	SGND1000,001SLC3700E200614	28.700
IT0004900939	UNICREDIT	UCND1000,001SLC3000A210314	5.700
IT0004944481	UNICREDIT	UCND1000,001SLP3000A191214	29.900
IT0004911126	UNICREDIT	UCND1000,001SLP2400A200614	454.500
IT0004963242	UNICREDIT	UCND1000,001SLC3600A191214	12.200
FR0011644269	SOCIETE GENERALE	SGND1000,001SLP3000E181215	10.200
IT0004970270	UNICREDIT	UCND1000,001SLP3600A200614	17.500
GB00B70H1513	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1900AB2014E070521	202
FR0011454701	SOCIETE GENERALE	SGND1000,001SLP2500E191214	48.100
IT0004900889	UNICREDIT	UCND1000,001SLC3200A210314	8.400
IT0004944382	UNICREDIT	UCND1000,001SLC3200A190914	6.900
IT0004944465	UNICREDIT	UCND1000,001SLC3800A191214	18.500
IT0004944374	UNICREDIT	UCND1000,001SLC3000A190914	5.200
IT0004911092	UNICREDIT	UCND1000,001SLC2800A200614	4.200
FR0011545466	SOCIETE GENERALE	SGND1000,001SLP2600E181215	14.500
IT0004928591	UNICREDIT	UCND1000,001SLC3400A200614	11.400
IT0004928609	UNICREDIT	UCND1000,001SLC3600A200614	19.700
IT0004970254	UNICREDIT	UCND1000,001SLP3400A210314	70.400
FR0011644251	SOCIETE GENERALE	SGND1000,001SLP2800E181215	12.200
NL0009629559	THE ROYAL BANK OF SCOTLAND PLC	RBSND100SLML1900AB2014E131120	206
GB00B70H1620	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2000AB2120E070521	216
IT0004944416	UNICREDIT	UCND1000,001SLP2400A190914	192.300

IT0004907520	BANCA ALETTI	ALND100CCXP2887,44AQE190418	23
FR0011304583	SOCIETE GENERALE	SGND1000,001SLP2300E200614	277.800
IT0004900921	UNICREDIT	UCND1000,001SLP2800A210314	500.000
FR0011372028	SOCIETE GENERALE	SGND1000,001SLC3200E200614	7.100
IT0004944424	UNICREDIT	UCND1000,001SLP2800A190914	71.400
IT0004963234	UNICREDIT	UCND1000,001SLP3200A191214	20.800
FR0011545433	SOCIETE GENERALE	SGND1000,001SLP2800E191214	29.800
IT0004911100	UNICREDIT	UCND1000,001SLC3000A200614	5.500
FR0011644095	SOCIETE GENERALE	SGND1000,001SLC3800E200614	41.300
FR0011644202	SOCIETE GENERALE	SGND1000,001SLP3200E191214	16.100
FR0011644244	SOCIETE GENERALE	SGND1000,001SLC4200E181215	13.600
FR0011304609	SOCIETE GENERALE	SGND1000,001SLP2100E191214	90.900
FR0011372085	SOCIETE GENERALE	SGND1000,001SLP2200E191214	76.900
IT0004963226	UNICREDIT	UCND1000,001SLC3200A191214	6.400
FR0011372069	SOCIETE GENERALE	SGND1000,001SLC3400E191214	8.700
IT0004900871	UNICREDIT	UCND1000,001SLP2400A210314	500.000
IT0004970262	UNICREDIT	UCND1000,001SLC3800A200614	41.300
GB00B8XJ4962	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2400AB2544E300916	287
GB00B9D4SV80	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2530AB2682E030619	321
FR0011304542	SOCIETE GENERALE	SGND1000,001SLC3600E200614	19.800
IT0004963218	UNICREDIT	UCND1000,001SLC3600A210314	34.000
FR0011545458	SOCIETE GENERALE	SGND1000,001SLC3800E181215	8.700
IT0004944366	UNICREDIT	UCND1000,001SLP3200A200614	50.000
IT0004944432	UNICREDIT	UCND1000,001SLP3200A190914	29.100
GB00B85WTH61	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2150AB2279E020215	237
GB00B6HYKD97	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1750AB1855E310321	185
IT0004944408	UNICREDIT	UCND1000,001SLC3600A190914	14.700
IT0004652837	BANCA IMI	BI ND100CNPBENE181215	95
FR0011372044	SOCIETE GENERALE	SGND1000,001SLP2100E200614	384.600
FR0011372051	SOCIETE GENERALE	SGND1000,001SLP2400E200614	185.200
IT0004944473	UNICREDIT	UCND1000,001SLP2600A191214	64.900
IT0004944358	UNICREDIT	UCND1000,001SLP3200A210314	172.400
IT0004944390	UNICREDIT	UCND1000,001SLC3400A190914	9.700
IT0004900905	UNICREDIT	UCND1000,001SLC2600A210314	3.400
FR0011545417	SOCIETE GENERALE	SGND1000,001SLP2800E200614	76.900
IT0004900913	UNICREDIT	UCND1000,001SLP2600A210314	500.000
IT0004970296	UNICREDIT	UCND1000,001SLC4000A191214	30.300
FR0011644145	SOCIETE GENERALE	SGND1000,001SLP3300E200614	28.600
FR0011644178	SOCIETE GENERALE	SGND1000,001SLC3900E191214	23.900
IT0004970288	UNICREDIT	UCND1000,001SLP3600A190914	13.200
GB00B78T3Z35	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2030AB2152E070621	219
GB00B6HYKG29	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1950AB2067E310321	209
GB00B9D4ST68	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2590AB2746E030619	341

	SCOTLAND PLC		
IT0004944440	UNICREDIT	UCND1000,001SLC3000A191214	5.000
FR0011545425	SOCIETE GENERALE	SGND1000,001SLP2600E191214	43.100
IT0004905219	UNICREDIT	UCND1000,001SLC2800A210314	4.300
IT0004911118	UNICREDIT	UCND1000,001SLC3200A200614	7.600
GB00B70H1737	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML1610AB1707E070521	171
NL0009286889	THE ROYAL BANK OF SCOTLAND PLC	RBSND100SLML1450AB1542E190419	1.620
GB00B9D4SX05	THE ROYAL BANK OF SCOTLAND PLC	RBND100SLML2450AB2597E030619	298
IT0004900947	UNICREDIT	UCND1000,001SLP3000A210314	384.600
IT0004944341	UNICREDIT	UCND1000,001SLC3400A210314	14.500
FR0011304567	SOCIETE GENERALE	SGND1000,001SLP2200E200614	357.100
FR0011304591	SOCIETE GENERALE	SGND1000,001SLC3700E191214	15.200
IT0004934557	UNICREDIT	UCN2250,1SLC16000A130614	3.900
FR0011546266	SOCIETE GENERALE	SGN2250,1SLP13500A121214	3.800
NL0009477264	THE ROYAL BANK OF SCOTLAND PLC	RBSN225CNPBENE040615	220
IT0004963267	UNICREDIT	UCN2250,1SLC17000A130614	6.600
FR0011372580	SOCIETE GENERALE	SGN2250,1SLC12500A130614	1.000
IT0004944572	UNICREDIT	UCN2250,1SLC14000A121214	1.400
FR0011644079	SOCIETE GENERALE	SGN2250,1SLC19000A121214	6.900
FR0011644053	SOCIETE GENERALE	SGN2250,1SLP12000A130614	21.200
FR0011644111	SOCIETE GENERALE	SGN2250,1SLP13500A111215	2.100
GB00B9024068	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML8800AB9064E310516	511
NL0009546407	THE ROYAL BANK OF SCOTLAND PLC	RBSN225SLML7500AB7725E140820	4.300
GB00B7CYVJ43	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML6300AB6489E160721	371
GB00B7CYW354	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML7850AB8086E160721	448
IT0004900863	UNICREDIT	UCN2250,1SLC14000A140314	1.900
IT0004944606	UNICREDIT	UCN2250,1SLP12000A121214	9.500
GB00B9023Y34	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML10100AB10403E310515	633
NL0009546415	THE ROYAL BANK OF SCOTLAND PLC	RBSN225SLML7850AB8086E140820	4.500
GB00B9D4TD73	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML12000AB12360E030619	982
DE000HV8A0M2	UNICREDIT BANK	UCHN225CCPBON12686,52QCB9514,89E200614	23
IT0004900822	UNICREDIT	UCN2250,1SLP10000A140314	500.000
FR0011546217	SOCIETE GENERALE	SGN2250,1SLP13000A130614	10.900
IT0004905201	UNICREDIT	UCN2250,1SLP14000A140314	23.000
IT0004934565	UNICREDIT	UCN2250,1SLP12000A130614	30.700
IT0004963275	UNICREDIT	UCN2250,1SLP14000A121214	3.900
FR0011304641	SOCIETE GENERALE	SGN2250,1SLC11500A121214	800
FR0011644103	SOCIETE GENERALE	SGN2250,1SLC20000A111215	3.600
IT0004970304	UNICREDIT	UCN2250,1SLC15000A140314	3.300

FR0011644087	SOCIETE GENERALE	SGN2250,1SLP14000A121214	3.200
IT0004934532	UNICREDIT	UCN2250,1SLC20000A140314	1.000.000
GB00B7CYW461	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML7350AB7571E160721	419
FR0011546290	SOCIETE GENERALE	SGN2250,1SLP12500A111215	2.900
IT0004944556	UNICREDIT	UCN2250,1SLP13000A120914	8.400
IT0004900830	UNICREDIT	UCN2250,1SLC12000A140314	1.000
IT0004652779	BANCA IMI	BI N225CNPBENE111215	227
FR0011546233	SOCIETE GENERALE	SGN2250,1SLC18000A121214	5.500
IT0004900855	UNICREDIT	UCN2250,1SLC16000A140314	8.300
FR0011644061	SOCIETE GENERALE	SGN2250,1SLP14000A130614	7.000
FR0011454727	SOCIETE GENERALE	SGN2250,1SLC13500A130614	1.400
IT0004944507	UNICREDIT	UCN2250,1SLP16000A140314	4.300
IT0004944531	UNICREDIT	UCN2250,1SLC17000A120914	4.400
FR0011304666	SOCIETE GENERALE	SGN2250,1SLP6500A121214	45.500
FR0011454883	SOCIETE GENERALE	SGN2250,1SLP10000A130614	44.200
FR0011304195	SOCIETE GENERALE	SGN2250,1SLC11000A130614	700
FR0011546241	SOCIETE GENERALE	SGN2250,1SLP12500A121214	5.400
IT0004944523	UNICREDIT	UCN2250,1SLC15000A120914	2.100
IT0004944580	UNICREDIT	UCN2250,1SLC16000A121214	2.600
IT0004934524	UNICREDIT	UCN2250,1SLC18000A140314	69.400
IT0004963259	UNICREDIT	UCN2250,1SLC15000A130614	2.500
DE000CZ36UE2	COMMERZBANK	CBKN225CCPPARCB75%E150318	2
FR0011546209	SOCIETE GENERALE	SGN2250,1SLC17500A130614	9.200
GB00B9023Z41	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML9500AB9785E310516	569
FR0011454909	SOCIETE GENERALE	SGN2250,1SLP11000A121214	8.300
FR0011546191	SOCIETE GENERALE	SGN2250,1SLC16500A130614	5.200
IT0004900848	UNICREDIT	UCN2250,1SLP12000A140314	156.300
DE000DX6ZZX0	DEUTSCHE BANK AG	DBN225CNPDISQE221214	27
DE000DX6ZZW2	DEUTSCHE BANK AG	DBN225CNPDISQE260614	26
IT0004944598	UNICREDIT	UCN2250,1SLC18000A121214	5.200
FR0011454891	SOCIETE GENERALE	SGN2250,1SLP9000A121214	16.200
FR0011372598	SOCIETE GENERALE	SGN2250,1SLP8000A130614	122.000
FR0011546225	SOCIETE GENERALE	SGN2250,1SLC17000A121214	3.700
NL0009546423	THE ROYAL BANK OF SCOTLAND PLC	RBSN225SLML7700AB7931E140820	4.420
IT0004944549	UNICREDIT	UCN2250,1SLC19000A120914	11.400
FR0011454743	SOCIETE GENERALE	SGN2250,1SLC14500A130614	2.000
FR0011304633	SOCIETE GENERALE	SGN2250,1SLP7000A130614	200.000
FR0011372630	SOCIETE GENERALE	SGN2250,1SLP7500A121214	31.800
FR0011454826	SOCIETE GENERALE	SGN2250,1SLC15000A121214	1.900
FR0011454784	SOCIETE GENERALE	SGN2250,1SLC14000A121214	1.400
IT0004944564	UNICREDIT	UCN2250,1SLP15000A120914	3.300
GB00B9D4TF97	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML11600AB11948E030619	885
GB00B9D4TG05	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLML11000AB11330E030619	767
FR0011546282	SOCIETE GENERALE	SGN2250,1SLC18000A111215	2.500

IT0004934573	UNICREDIT	UCN2250,1SLP14000A130614	8.000
IT0004944614	UNICREDIT	UCN2250,1SLP16000A121214	1.900
FR0011372606	SOCIETE GENERALE	SGN2250,1SLC13000A121214	1.100
FR0011455393	SOCIETE GENERALE	SGN2250,1SLP10000A121214	10.100
FR0011304187	SOCIETE GENERALE	SGN2250,1SLC10500A130614	700
FR0011546274	SOCIETE GENERALE	SGN2250,1SLC17000A111215	2.200
IT0004934540	UNICREDIT	UCN2250,1SLC14000A130614	1.700
GB00B9D4SW97	THE ROYAL BANK OF SCOTLAND PLC	RBN225SLMS17300AB16781E030619	2.775
FR0011304658	SOCIETE GENERALE	SGN2250,1SLC12000A121214	900
IT0004944515	UNICREDIT	UCN2250,1SLC18000A130614	11.500
DE000DE3D8S9	DEUTSCHE BANK AG	DBNKEUSSCNPDISQCE131014	26
IT0004972862	UNICREDIT	UCNOK1V0,1SLP5A050914	54.000
IT0004972896	UNICREDIT	UCNOK1V0,1SLP5,5A051214	31.000
FR0011645225	SOCIETE GENERALE	SGNOK1V0,1SLC7A191214	47.600
FR0011371525	SOCIETE GENERALE	SGNOK1V0,1SLP2,2A191214	384.600
NL0010398376	BNP PARIBAS		
NL0010398376	ARBITRAGE ISSUANCE	BPANOK1VCCPBON129%CB1,9212E160115	20
IT0004950249	UNICREDIT	UCNOK1V0,1SLC3,3A070314	10.000
IT0004905771	UNICREDIT	UCNOK1V0,1SLP3,5A070314	500.000
NL0010389003	BNP PARIBAS		
NL0010389003	ARBITRAGE ISSUANCE	BPANOK1VCCPXP3,152AE290114	2
DE000MQ4KPK3	MACQUARIE STRUCTURED PRODUCTS EU	MQNOK1VCCPXP4E010414	26
FR0011645274	SOCIETE GENERALE	SGNOK1V0,1SLP5A191214	40.300
FR0011645308	SOCIETE GENERALE	SGNOK1V0,1SLP5,5A191214	27.900
IT0004916281	UNICREDIT	UCNOK1V0,1SLC2,5A060614	8.000
FR0011341718	SOCIETE GENERALE	SGNOK1V0,1SLC2,7A191214	7.800
IT0004903313	UNICREDIT	UCNOK1V0,1SLC3,5A070314	11.000
IT0004916299	UNICREDIT	UCNOK1V0,1SLC3A060614	9.000
IT0004950306	UNICREDIT	UCNOK1V0,1SLC3,5A050914	11.000
IT0004972870	UNICREDIT	UCNOK1V0,1SLC6A051214	31.000
IT0004972763	UNICREDIT	UCNOK1V0,1SLC5A070314	26.000
FR0011645316	SOCIETE GENERALE	SGNOK1V0,1SLC7,5A181215	31.100
GB00B9D3V724	THE ROYAL BANK OF SCOTLAND PLC	RBNOK1VCCPXPB2,109E190314	21
FR0011453034	SOCIETE GENERALE	SGNOK1V0,1SLC3A191214	8.500
FR0011371517	SOCIETE GENERALE	SGNOK1V0,1SLC3,5A191214	10.100
IT0004905789	UNICREDIT	UCNOK1V0,1SLP3A070314	500.000
IT0004972847	UNICREDIT	UCNOK1V0,1SLC6A050914	36.000
IT0004972854	UNICREDIT	UCNOK1V0,1SLC6,5A050914	49.000
IT0004972813	UNICREDIT	UCNOK1V0,1SLP4,5A060614	135.000
IT0004972789	UNICREDIT	UCNOK1V0,1SLC6,5A070314	139.000
FR0011645332	SOCIETE GENERALE	SGNOK1V0,1SLC8A181215	35.700
IT0004950389	UNICREDIT	UCNOK1V0,1SLC5A051214	19.000
IT0004916349	UNICREDIT	UCNOK1V0,1SLP2,5A060614	500.000
IT0004903321	UNICREDIT	UCNOK1V0,1SLC4A070314	14.000
IT0004916356	UNICREDIT	UCNOK1V0,1SLP3A060614	500.000

IT0004950322	UNICREDIT	UCNOK1V0,1SLC4,5A050914	16.000
IT0004903362	UNICREDIT	UCNOK1V0,1SLC3A070314	9.000
IT0004916331	UNICREDIT	UCNOK1V0,1SLP2A060614	500.000
IT0004905797	UNICREDIT	UCNOK1V0,1SLP2,5A070314	500.000
FR0011341742	SOCIETE GENERALE	SGNOK1V0,1SLP1,8A191214	500.000
IT0004950280	UNICREDIT	UCNOK1V0,1SLC5A060614	23.000
IT0004950397	UNICREDIT	UCNOK1V0,1SLP2,5A051214	455.000
IT0004962715	UNICREDIT	UCNOK1V0,1SLC5,5A060614	32.000
IT0004916273	UNICREDIT	UCNOK1V0,1SLP1,5A070314	500.000
	BNP PARIBAS		
NL0010397956	ARBITRAGE ISSUANCE	BPANOK1VCCPBON120%CB2,0813E180714	21
IT0004950272	UNICREDIT	UCNOK1V0,1SLC4,5A060614	17.000
IT0004972805	UNICREDIT	UCNOK1V0,1SLP5A070314	179.000
FR0011546555	SOCIETE GENERALE	SGNOK1V0,1SLP2,6A191214	263.200
IT0004903354	UNICREDIT	UCNOK1V0,1SLC2,5A070314	8.000
IT0004903339	UNICREDIT	UCNOK1V0,1SLC4,5A070314	18.000
IT0004916315	UNICREDIT	UCNOK1V0,1SLC4A060614	13.000
IT0004950363	UNICREDIT	UCNOK1V0,1SLC4A051214	13.000
FR0011341734	SOCIETE GENERALE	SGNOK1V0,1SLC2,8A191214	8.000
IT0004972771	UNICREDIT	UCNOK1V0,1SLC6A070314	72.000
IT0004972888	UNICREDIT	UCNOK1V0,1SLC7A051214	52.000
FR0011645001	SOCIETE GENERALE	SGNOK1V0,1SLC6,5A191214	37.300
IT0004916307	UNICREDIT	UCNOK1V0,1SLC3,5A060614	11.000
IT0004950314	UNICREDIT	UCNOK1V0,1SLC4A050914	13.000
IT0004950330	UNICREDIT	UCNOK1V0,1SLC5A050914	21.000
IT0004950298	UNICREDIT	UCNOK1V0,1SLP3,5A060614	357.000
IT0004950371	UNICREDIT	UCNOK1V0,1SLC4,5A051214	15.000
IT0004905805	UNICREDIT	UCNOK1V0,1SLP2A070314	500.000
FR0011453042	SOCIETE GENERALE	SGNOK1V0,1SLP2,4A191214	333.300
IT0004950405	UNICREDIT	UCNOK1V0,1SLP3,5A051214	179.000
IT0004962723	UNICREDIT	UCNOK1V0,1SLC6A060614	46.000
IT0004972797	UNICREDIT	UCNOK1V0,1SLP4A070314	500.000
IT0004972839	UNICREDIT	UCNOK1V0,1SLC5,5A050914	27.000
FR0011645340	SOCIETE GENERALE	SGNOK1V0,1SLP4,8A181215	26.200
FR0011645290	SOCIETE GENERALE	SGNOK1V0,1SLP5,3A191214	33.300
FR0011645365	SOCIETE GENERALE	SGNOK1V0,1SLP5A181215	22.800
IT0004962699	UNICREDIT	UCNOK1V0,1SLP4,5A070314	417.000
IT0004950355	UNICREDIT	UCNOK1V0,1SLC3,5A051214	10.000
IT0004950264	UNICREDIT	UCNOK1V0,1SLC3,8A060614	12.000
	BNP PARIBAS		
NL0010070223	ARBITRAGE ISSUANCE	BPANOK1VCCPXPB1,9432E210314	25
IT0004962707	UNICREDIT	UCNOK1V0,1SLC5,5A070314	42.000
IT0004950256	UNICREDIT	UCNOK1V0,1SLC3,8A070314	12.000
IT0004950348	UNICREDIT	UCNOK1V0,1SLP3A050914	500.000
FR0011546548	SOCIETE GENERALE	SGNOK1V0,1SLC3,8A191214	11.200
IT0004972821	UNICREDIT	UCNOK1V0,1SLP5,5A060614	49.000
	BNP PARIBAS		
NL0009098797	ARBITRAGE ISSUANCE	BPANFLRFUCCPXAQE011214	25

NL0009098821	BNP PARIBAS ARBITRAGE ISSUANCE	BPANFLRFUCPAE181114	25
NL0009098755	BNP PARIBAS ARBITRAGE ISSUANCE	BPANFLRFUCCPXPQAE301014	25
GB00B6HY6W02	THE ROYAL BANK OF SCOTLAND PLC	RBNYXNGCNPBENE211116	22
GB00B6HY7D87	THE ROYAL BANK OF SCOTLAND PLC	RBNYXOCNPBENE211116	22
GB00B6HY6V94	THE ROYAL BANK OF SCOTLAND PLC	RBOMXB10CNPBENE211116	22
NL0010069720	BNP PARIBAS ARBITRAGE ISSUANCE	BPAORACCPPOP8,251P250%CE301116	19
NL0009739051	BNP PARIBAS ARBITRAGE ISSUANCE	BPAORACCPXP15,885AE010414	28
NL0010398178	BNP PARIBAS ARBITRAGE ISSUANCE	BPAORACCPCHAB4,73655E170715	24
IT0006724592	SOCIETE GENERALE EFFEKTEN	SGEORACCPXP15,9855CB10,6E301214	40
DE000NX0AAB3	NATIXIS STRUCTURED PRODUCTS LIMITED	NTXFNWAACCCPXPQB60%E181116	3
NL0009756378	BNP PARIBAS ARBITRAGE ISSUANCE	BPAFTPDNACCPXPAE160516	26
FR0011642701	SOCIETE GENERALE	SGOR00,01SLC1700E260615	9.300
FR0011452226	SOCIETE GENERALE	SGOR00,01SLC1800E291214	25.900
FR0011369909	SOCIETE GENERALE	SGOR00,01SLC1900E191214	38.800
FR0011545896	SOCIETE GENERALE	SGOR00,01SLC1300E151215	2.000
FR0011545920	SOCIETE GENERALE	SGOR00,01SLC1400E151215	2.600
FR0011176924	SOCIETE GENERALE	SGOR00,01SLC2000E200614	454.500
FR0011452200	SOCIETE GENERALE	SGOR00,01SLC1700E260614	89.300
FR0011545805	SOCIETE GENERALE	SGOR00,01SLC1600E291214	11.300
FR0011369883	SOCIETE GENERALE	SGOR00,01SLP1650E200614	800
FR0011545979	SOCIETE GENERALE	SGOR00,01SLC1600E151215	4.600
FR0011235050	SOCIETE GENERALE	SGOR00,01SLC2400E200614	1.000.000
FR0011235068	SOCIETE GENERALE	SGOR00,01SLP1500E200614	1.300
NL0009669225	THE ROYAL BANK OF SCOTLAND PLC	RBSOROCBIFY1421,5B2274,4E030315	23
FR0011369958	SOCIETE GENERALE	SGOR00,01SLP1600E191214	900
FR0011369875	SOCIETE GENERALE	SGOR00,01SLP1450E200614	1.600
FR0011545771	SOCIETE GENERALE	SGOR00,01SLC1500E291214	7.600
NL0009480664	THE ROYAL BANK OF SCOTLAND PLC	RBSOROCNPBENE090620	27
FR0011452218	SOCIETE GENERALE	SGOR00,01SLC1900E260614	384.600
FR0011545722	SOCIETE GENERALE	SGOR00,01SLC1300E291214	3.300
FR0011545664	SOCIETE GENERALE	SGOR00,01SLC1600E260614	50.000
FR0011545870	SOCIETE GENERALE	SGOR00,01SLP1200E291214	4.200
FR0011642727	SOCIETE GENERALE	SGOR00,01SLP1100E260615	4.500
FR0011642735	SOCIETE GENERALE	SGOR00,01SLP1200E260615	3.000
FR0011642768	SOCIETE GENERALE	SGOR00,01SLP1000E291215	5.400
FR0011176932	SOCIETE GENERALE	SGOR00,01SLC2200E200614	833.300
FR0011176957	SOCIETE GENERALE	SGOR00,01SLP1400E200614	2.000

GB00B4VSHN27	BARCLAYS BANK	BAROROCNPBENE160516	269
FR0011369925	SOCIETE GENERALE	SGOR00,01SLC2300E191214	200.000
FR0011545573	SOCIETE GENERALE	SGOR00,01SLC1300E260614	5.800
FR0011545847	SOCIETE GENERALE	SGOR00,01SLP1100E291214	7.000
FR0011545755	SOCIETE GENERALE	SGOR00,01SLC1400E291214	5.000
FR0011176940	SOCIETE GENERALE	SGOR00,01SLP1200E200614	8.300
FR0011545607	SOCIETE GENERALE	SGOR00,01SLC1400E260614	12.900
FR0011545946	SOCIETE GENERALE	SGOR00,01SLC1500E151215	3.500
FR0011176965	SOCIETE GENERALE	SGOR00,01SLP1600E200614	900
FR0011642628	SOCIETE GENERALE	SGOR00,01SLC1400E260615	3.500
FR0011642750	SOCIETE GENERALE	SGOR00,01SLC1700E291215	6.200
DE000DE2LYL0	DEUTSCHE BANK AG	DBOROCCPXP1675,5AQB70%E260115	30
FR0011176916	SOCIETE GENERALE	SGOR00,01SLC1800E200614	200.000
FR0011369933	SOCIETE GENERALE	SGOR00,01SLP1400E191214	1.700
FR0011369867	SOCIETE GENERALE	SGOR00,01SLC2500E200614	1.000.000
FR0011369941	SOCIETE GENERALE	SGOR00,01SLP1500E191214	1.200
FR0011546001	SOCIETE GENERALE	SGOR00,01SLP1100E151215	3.700
FR0011642685	SOCIETE GENERALE	SGOR00,01SLC1600E260615	6.900
FR0011642644	SOCIETE GENERALE	SGOR00,01SLC1500E260615	4.900
FR0011545631	SOCIETE GENERALE	SGOR00,01SLC1500E260614	24.300
DE000HV78AJ3	UNICREDIT BANK	UCHOROCNPOPENP	215
FR0011452234	SOCIETE GENERALE	SGOR00,01SLP1300E291214	2.500
	BNP PARIBAS		
NL0009097245	ARBITRAGE ISSUANCE	BPAOROC883,25P100%QCE300414	21
XS0435871297	BNP PARIBAS	BPPOROC939P100%QCE310714	20
FR0011369917	SOCIETE GENERALE	SGOR00,01SLC2100E191214	94.300
FR0011545706	SOCIETE GENERALE	SGOR00,01SLP1300E260614	3.600
	THE ROYAL BANK OF		
GB00B78T8N67	SCOTLAND PLC	RBOROCNPBENQE030214	198
FR0011545698	SOCIETE GENERALE	SGOR00,01SLP1100E260614	16.600
FR0011642602	SOCIETE GENERALE	SGOR00,01SLP1150E260614	11.300
FR0011642610	SOCIETE GENERALE	SGOR00,01SLP1250E260614	5.200
DE000DX263P1	DEUTSCHE BANK AG	DBOROARGCCPXPAB70%E301115	38
DE000DX3Y615	DEUTSCHE BANK AG	DBORARPACCPXPAQB70%E240118	33
	THE ROYAL BANK OF		
NL0009480698	SCOTLAND PLC	RBPALLADCNPBENE090620	45
	THE ROYAL BANK OF		
GB00B78T8K37	SCOTLAND PLC	RBPALLADCNPBENQE030214	332
IT0004950470	UNICREDIT	UCPLT0,1SLC3,5A050914	500.000
IT0004916422	UNICREDIT	UCPLT0,1SLC2,5A070314	455.000
IT0004916455	UNICREDIT	UCPLT0,1SLC2,5A060614	200.000
IT0004916414	UNICREDIT	UCPLT0,1SLC2A070314	54.000
IT0004933211	UNICREDIT	UCPLT0,1SLP2,5A060614	156.000
IT0004933187	UNICREDIT	UCPLT0,1SLP2,5A070314	278.000
IT0004950454	UNICREDIT	UCPLT0,1SLC2,5A050914	161.000
IT0004916463	UNICREDIT	UCPLT0,1SLP1,5A060614	500.000
IT0004916430	UNICREDIT	UCPLT0,1SLP2A070314	500.000
IT0004916448	UNICREDIT	UCPLT0,1SLC2A060614	52.000
IT0004950488	UNICREDIT	UCPLT0,1SLP2,5A050914	119.000

IT0004933179	UNICREDIT	UCPLT0,1SLC3A070314	500.000
IT0004950447	UNICREDIT	UCPLT0,1SLC3,5A060614	500.000
IT0004950462	UNICREDIT	UCPLT0,1SLC3A050914	500.000
IT0004933203	UNICREDIT	UCPLT0,1SLP2A060614	500.000
IT0004933195	UNICREDIT	UCPLT0,1SLC3A060614	500.000
IT0004950504	UNICREDIT	UCPLT0,1SLC3A051214	455.000
NL0010399325	BNP PARIBAS ARBITRAGE ISSUANCE BNP PARIBAS	BPAPEUGTCCPBON130%CB7,1925E191214	23
NL0010397659	ARBITRAGE ISSUANCE	BPAPEUGTCCPBON122%CB4,3925E200614	21
IT0004916539	UNICREDIT	UCPC0,1SLC8A060614	5.000
IT0004916562	UNICREDIT	UCPC0,1SLP7A060614	500.000
IT0004916547	UNICREDIT	UCPC0,1SLC10A060614	9.000
NL0010514295	BNP PARIBAS ARBITRAGE ISSUANCE	BPAPCCCPXP9,47AE100816	24
GB00B7CYPG93	THE ROYAL BANK OF SCOTLAND PLC	RBPCSLML6AB6,48E280214	361
GB00B7CYPF86	THE ROYAL BANK OF SCOTLAND PLC	RBPCSLML6,5AB7,02E280214	391
GB00B6HYSZ77	THE ROYAL BANK OF SCOTLAND PLC	RBPCSLML4,5AB4,86E300921	297
DE000HV8A0D1	UNICREDIT BANK THE ROYAL BANK OF	UCHPCCCPBON8,66CB6,062E051214	21
GB00B6HYT096	SCOTLAND PLC	RBPCSLML4AB4,32E300921	279
IT0004916554	UNICREDIT	UCPC0,1SLP9A060614	200.000
GB00B78T8J22	THE ROYAL BANK OF SCOTLAND PLC	RBPLATINCNPBENQE030214	169
NL0009480680	THE ROYAL BANK OF SCOTLAND PLC	RBSPLATINCNPBENE090620	23
IT0004864465	BANCA ALETTI	ALPJDUNCPS4,885P120%QE141116	23
IT0004868177	BANCA ALETTI	ALPJDUNCPS5,632P120%QE301116	23
IT0004933229	UNICREDIT	UCPRY0,1SLP13A070314	500.000
IT0004972946	UNICREDIT	UCPRY0,1SLP20A050914	9.000
IT0004916661	UNICREDIT	UCPRY0,1SLC15A060614	6.000
IT0004916687	UNICREDIT	UCPRY0,1SLC21A060614	30.000
NL0010067492	BNP PARIBAS ARBITRAGE ISSUANCE	BPAPRYCCXPB95%E210314	25
IT0004916679	UNICREDIT	UCPRY0,1SLC18A060614	11.000
IT0004933245	UNICREDIT	UCPRY0,1SLP12A060614	500.000
IT0004950553	UNICREDIT	UCPRY0,1SLC16,5A070314	8.000
IT0004972912	UNICREDIT	UCPRY0,1SLP16,5A070314	238.000
IT0004916638	UNICREDIT	UCPRY0,1SLC21A070314	82.000
IT0004933237	UNICREDIT	UCPRY0,1SLP18A070314	68.000
IT0004950561	UNICREDIT	UCPRY0,1SLC16,5A060614	8.000
IT0004933252	UNICREDIT	UCPRY0,1SLP18A060614	22.000
IT0004972904	UNICREDIT	UCPRY0,1SLC19,5A070314	29.000
IT0004950595	UNICREDIT	UCPRY0,1SLC18A050914	10.000
IT0004916612	UNICREDIT	UCPRY0,1SLC15A070314	6.000
IT0004972938	UNICREDIT	UCPRY0,1SLC20A050914	15.000
IT0004972920	UNICREDIT	UCPRY0,1SLC19,5A060614	17.000

IT0004950611	UNICREDIT	UCPRY0,1SLP15A050914	50.000
IT0004916620	UNICREDIT	UCPRY0,1SLC18A070314	14.000
IT0004916646	UNICREDIT	UCPRY0,1SLP15A070314	500.000
IT0004916653	UNICREDIT	UCPRY0,1SLP15A060614	88.000
DE000HV8A0E9	UNICREDIT BANK THE ROYAL BANK OF	UCHPRYCCPBON15,63CB10,941E051214	22
NL0009750157	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSRGYCNPBENE140416	47
GB00B6HY6Z33	SCOTLAND PLC THE ROYAL BANK OF	RBRBSECOCPBENE211116	19
GB00B6HY6T72	SCOTLAND PLC THE ROYAL BANK OF	RBRBSWOCCNPBENE211116	55
NL0009750140	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSDIACNPBENE140416	41
NL0009750066	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSMMGCNPBENE140416	44
NL0009789627	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSMONCNPBENE170516	172
NL0009790591	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSRMMCNPBENE170516	59
NL0009790914	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSREACNPBENE170516	144
NL0009750173	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSSECNPBENE140416	45
GB00B6HY6X19	SCOTLAND PLC THE ROYAL BANK OF	RBRBSWASCNPBENE211116	18
GB00B70H1398	SCOTLAND PLC THE ROYAL BANK OF	RBRBSWATSLML110AB119E070521	27
NL0009745348	SCOTLAND PLC THE ROYAL BANK OF	RBSRBSWATSLML115AB125E120321	29
NL0009750058	SCOTLAND PLC BNP PARIBAS	RBSRBSWATCNPBENE140416	18
NL0010398004	ARBITRAGE ISSUANCE BNP PARIBAS	BPARNOCCPBON117%CB40,075E180714	22
NL0010067625	ARBITRAGE ISSUANCE BNP PARIBAS	BPAESRECCPXPB95%E210314	26
NL0010395224	ARBITRAGE ISSUANCE NATIXIS STRUCTURED	BPAESRECCPXP15,85AE280317	24
DE000A11AF34	PRODUCTS LIMITED THE ROYAL BANK OF	NTXRBDTVICCPXPAB60%E181217	2
NL0006063067	SCOTLAND PLC BNP PARIBAS	RBSRCENTRCNPOPENP	27
NL0009816255	ARBITRAGE ISSUANCE	BPARIOTINCCPXP4490,5AQE300614	26
GB00B5TSQQ75	BARCLAYS BANK	BARRIOTINSLMS5679AB5200E070716	1.163
DE000CZ37QA6	COMMERZBANK THE ROYAL BANK OF	CBKRINFTECCPXPAB70%E210515	3
GB00B6HY7F02	SCOTLAND PLC THE ROYAL BANK OF	RBRDSBNMCPB60%E230117	2
GB00B6HY6Y26	SCOTLAND PLC BNP PARIBAS	RBROTREUCNPBENE211116	17
NL0010273033	ARBITRAGE ISSUANCE	BPAGBRDCP27,73CE250917	26
NL0010395323	BNP PARIBAS	BPAGBRDCP25,185CE260318	26

	ARBITRAGE ISSUANCE		
	BNP PARIBAS		
NL0009538594	ARBITRAGE ISSUANCE	BPAREDFESCCPXPAE150915	27
	BNP PARIBAS		
NL0009347632	ARBITRAGE ISSUANCE	BPAROCTAACCPXPAE020315	25
	SOCIETE GENERALE		
IT0006725821	EFFEKTEN	SGERDXCCPOP1502,28CB1050E270117	29
	THE ROYAL BANK OF		
GB00B6HYJT84	SCOTLAND PLC	RBRDXSLML950AB1045E310321	564
	THE ROYAL BANK OF		
GB00B85WTJ85	SCOTLAND PLC	RBRDXSLML1100AB1210E020215	936
DE000HV7LLE6	UNICREDIT BANK	UCHRDXCNPOPENP	185
	SOCIETE GENERALE		
LU1004542541	ISSUER	SGIRDXCPCOPCB900E241117	25
	THE ROYAL BANK OF		
NL0009477140	SCOTLAND PLC	RBSRDXCNPBENE040615	190
	THE ROYAL BANK OF		
GB00B7CYVM71	SCOTLAND PLC	RBRDXSLMS2100AB1890E160721	433
IT0004916778	UNICREDIT	UCSPM0,1SLC21A060614	35.000
IT0004950702	UNICREDIT	UCSPM0,1SLC15A050914	6.000
IT0004938558	UNICREDIT	UCSPM0,1SLP13A060614	75.000
FR0011414796	SOCIETE GENERALE	SGSPM0,1SLP16A161216	6.600
	THE ROYAL BANK OF		
GB00B78TRT55	SCOTLAND PLC	RBSPMSLMS45AB41,85E070621	106
IT0004916711	UNICREDIT	UCSPM0,1SLC21A070314	147.000
	THE ROYAL BANK OF		
GB00B7PN4R70	SCOTLAND PLC	RBSPMSLMS50AB46,5E050115	87
IT0004938525	UNICREDIT	UCSPM0,1SLC16A060614	8.000
FR0011536549	SOCIETE GENERALE	SGSPM0,1SLP10A200614	312.500
FR0011397454	SOCIETE GENERALE	SGSPM0,1SLC38A200614	1.000.000
IT0004950744	UNICREDIT	UCSPM0,1SLC16A051214	7.000
FR0011414788	SOCIETE GENERALE	SGSPM0,1SLC32A161216	20.100
IT0004933278	UNICREDIT	UCSPM0,1SLP18A070314	21.000
IT0004950785	UNICREDIT	UCSPM0,1SLP9A051214	156.000
IT0004950660	UNICREDIT	UCSPM0,1SLC17A070314	16.000
FR0011536580	SOCIETE GENERALE	SGSPM0,1SLC24A181215	15.300
IT0004972979	UNICREDIT	UCSPM0,1SLP16A050914	17.000
IT0004916794	UNICREDIT	UCSPM0,1SLC27A060614	313.000
FR0011397520	SOCIETE GENERALE	SGSPM0,1SLC38A191214	555.600
FR0011414762	SOCIETE GENERALE	SGSPM0,1SLP16A181215	8.700
IT0004962756	UNICREDIT	UCSPM0,1SLC20A060614	24.000
FR0011536572	SOCIETE GENERALE	SGSPM0,1SLC20A181215	8.900
FR0011397611	SOCIETE GENERALE	SGSPM0,1SLC44A161216	61.000
IT0004950652	UNICREDIT	UCSPM0,1SLC15A070314	8.000
FR0011414705	SOCIETE GENERALE	SGSPM0,1SLC24A191214	49.000
IT0004916752	UNICREDIT	UCSPM0,1SLP21A060614	7.000
	BNP PARIBAS		
NL0010066064	ARBITRAGE ISSUANCE	BPASPMCCPXP38,73AE310315	46
FR0011536564	SOCIETE GENERALE	SGSPM0,1SLP10A191214	83.300
FR0011397413	SOCIETE GENERALE	SGSPM0,1SLC32A200614	925.900

IT0004916745	UNICREDIT	UCSPM0,1SLP21A070314	8.000
FR0011536598	SOCIETE GENERALE	SGSPM0,1SLP10A181215	32.300
FR0011302785	SOCIETE GENERALE	SGSPM0,1SLC44A191214	1.000.000
FR0011536622	SOCIETE GENERALE	SGSPM0,1SLC24A170616	11.200
FR0011397538	SOCIETE GENERALE	SGSPM0,1SLP28A200614	2.400
IT0004933294	UNICREDIT	UCSPM0,1SLP18A060614	13.000
FR0011414754	SOCIETE GENERALE	SGSPM0,1SLC32A181215	67.600
IT0004938541	UNICREDIT	UCSPM0,1SLP11A060614	200.000
IT0004950801	UNICREDIT	UCSPM0,1SLP15A051214	18.000
FR0011536606	SOCIETE GENERALE	SGSPM0,1SLC20A170616	7.400
FR0011397595	SOCIETE GENERALE	SGSPM0,1SLP28A191214	2.300
IT0004950694	UNICREDIT	UCSPM0,1SLC18A060614	15.000
IT0004950751	UNICREDIT	UCSPM0,1SLC18A051214	10.000
IT0004950728	UNICREDIT	UCSPM0,1SLC21A050914	22.000
IT0004972961	UNICREDIT	UCSPM0,1SLP16A060614	25.000
FR0011414689	SOCIETE GENERALE	SGSPM0,1SLP14A200614	50.500
IT0004938459	UNICREDIT	UCSPM0,1SLC16A070314	11.000
BNP PARIBAS			
NL0009821552	ARBITRAGE ISSUANCE	BPASPMCCPXP35,75AE090714	45
BNP PARIBAS			
NL0010067500	ARBITRAGE ISSUANCE	BPASPMCCPXPB95%E210314	63
FR0011397421	SOCIETE GENERALE	SGSPM0,1SLC34A200614	1.000.000
IT0004972987	UNICREDIT	UCSPM0,1SLP12A051214	47.000
FR0011414663	SOCIETE GENERALE	SGSPM0,1SLC24A200614	138.900
IT0004938517	UNICREDIT	UCSPM0,1SLC14A060614	6.000
IT0004916737	UNICREDIT	UCSPM0,1SLC27A070314	1.000.000
THE ROYAL BANK OF			
GB00B8WQDP75	SCOTLAND PLC	RBSPMSLMS36AB33,48E160117	152
THE ROYAL BANK OF			
GB00B9D46G95	SCOTLAND PLC	RBSPMSLMS29,61AB25,16E030619	237
IT0004950678	UNICREDIT	UCSPM0,1SLC18A070314	26.000
IT0004938533	UNICREDIT	UCSPM0,1SLC12A060614	4.000
FR0011414739	SOCIETE GENERALE	SGSPM0,1SLP18A191214	9.200
IT0004950686	UNICREDIT	UCSPM0,1SLC17A060614	11.000
FR0011397405	SOCIETE GENERALE	SGSPM0,1SLC32A191214	250.000
IT0004916802	UNICREDIT	UCSPM0,1SLC30A060614	500.000
FR0011414747	SOCIETE GENERALE	SGSPM0,1SLC28A181215	34.700
FR0011414721	SOCIETE GENERALE	SGSPM0,1SLP14A191214	23.600
BNP PARIBAS			
NL0010054276	ARBITRAGE ISSUANCE	BPASPMCCPXP35,78AB55%E020215	39
FR0011414770	SOCIETE GENERALE	SGSPM0,1SLC28A161216	14.900
IT0004950819	UNICREDIT	UCSPM0,1SLP18A051214	9.000
FR0011414713	SOCIETE GENERALE	SGSPM0,1SLC28A191214	76.900
IT0004950793	UNICREDIT	UCSPM0,1SLP14A051214	25.000
FR0011302819	SOCIETE GENERALE	SGSPM0,1SLC40A181215	200.000
FR0011397603	SOCIETE GENERALE	SGSPM0,1SLC40A161216	38.200
IT0004950736	UNICREDIT	UCSPM0,1SLP12A050914	66.000
FR0011414697	SOCIETE GENERALE	SGSPM0,1SLP18A200614	12.900
FR0011536184	SOCIETE GENERALE	SGSPM0,1SLC20A200614	28.700

FR0011397579	SOCIETE GENERALE	SGSPM0,1SLP26A191214	2.800
FR0011397470	SOCIETE GENERALE	SGSPM0,1SLP24A200614	3.700
FR0011414671	SOCIETE GENERALE	SGSPM0,1SLC28A200614	333.300
IT0004950769	UNICREDIT	UCSPM0,1SLC20A051214	14.000
IT0004938467	UNICREDIT	UCSPM0,1SLC12A070314	4.000
IT0004938491	UNICREDIT	UCSPM0,1SLP14A070314	238.000
IT0004933286	UNICREDIT	UCSPM0,1SLP15A060614	34.000
FR0011397496	SOCIETE GENERALE	SGSPM0,1SLP26A200614	2.900
FR0011397553	SOCIETE GENERALE	SGSPM0,1SLP24A191214	3.500
FR0011536176	SOCIETE GENERALE	SGSPM0,1SLC16A200614	8.900
FR0011536556	SOCIETE GENERALE	SGSPM0,1SLC16A191214	6.900
IT0004938509	UNICREDIT	UCSPM0,1SLP16A070314	62.000
IT0004950710	UNICREDIT	UCSPM0,1SLC18A050914	11.000
IT0004916729	UNICREDIT	UCSPM0,1SLC24A070314	962.000
IT0004972953	UNICREDIT	UCSPM0,1SLC19A070314	42.000
GB00B9D4LG45	THE ROYAL BANK OF SCOTLAND PLC	RBSPMSLMS28AB23,8E100619	259
FR0011397488	SOCIETE GENERALE	SGSPM0,1SLC36A191214	416.700
IT0004916786	UNICREDIT	UCSPM0,1SLC24A060614	106.000
FR0011536630	SOCIETE GENERALE	SGSPM0,1SLP10A170616	23.100
IT0004950777	UNICREDIT	UCSPM0,1SLC22A051214	21.000
IT0004938442	UNICREDIT	UCSPM0,1SLC14A070314	6.000
IT0004938475	UNICREDIT	UCSPM0,1SLP10A070314	500.000
IT0004938483	UNICREDIT	UCSPM0,1SLP12A070314	500.000
FR0011397439	SOCIETE GENERALE	SGSPM0,1SLC34A191214	333.300
FR0011397447	SOCIETE GENERALE	SGSPM0,1SLC36A200614	1.000.000
FR0011302827	SOCIETE GENERALE	SGSPM0,1SLC44A181215	384.600
DE000HV8A0F6	UNICREDIT BANK	UCHSPMCCPBON22,55CB15,785E051214	32
FR0011302504	SOCIETE GENERALE BNP PARIBAS	SGSPM0,1SLC40A191214	833.300
NL0010398756	ARBITRAGE ISSUANCE	BPASFERCCPBON110%CB18,102E191214	25
IT0004916877	UNICREDIT	UCSFER0,1SLC24A070314	14.000
IT0004916919	UNICREDIT	UCSFER0,1SLC24A060614	9.000
IT0004950868	UNICREDIT	UCSFER0,1SLC27A050914	11.000
IT0004950876	UNICREDIT	UCSFER0,1SLC30A050914	17.000
IT0004950934	UNICREDIT	UCSFER0,1SLP24A051214	7.000
IT0004950900	UNICREDIT	UCSFER0,1SLC28A051214	9.000
IT0004971948	UNICREDIT	UCSFER0,1SLC30A070314	250.000
DE000HV8A0G4	UNICREDIT BANK	UCHSFERCCPBON23,11CB16,177E051214	23
IT0004916869	UNICREDIT	UCSFER0,1SLC21A070314	6.000
IT0004950918	UNICREDIT	UCSFER0,1SLC32A051214	16.000
IT0004916893	UNICREDIT	UCSFER0,1SLP21A070314	161.000
IT0004950827	UNICREDIT	UCSFER0,1SLC33A070314	1.000.000
IT0004950926	UNICREDIT	UCSFER0,1SLC34A051214	18.000
IT0004916901	UNICREDIT	UCSFER0,1SLP18A070314	500.000
IT0004950850	UNICREDIT	UCSFER0,1SLC33A060614	71.000
IT0004916927	UNICREDIT	UCSFER0,1SLC27A060614	17.000
IT0004950892	UNICREDIT	UCSFER0,1SLP25A050914	7.000

IT0004950884	UNICREDIT	UCSFER0,1SLC36A050914	42.000
IT0004950835	UNICREDIT	UCSFER0,1SLP24A070314	25.000
IT0004916885	UNICREDIT	UCSFER0,1SLC27A070314	49.000
IT0004950843	UNICREDIT	UCSFER0,1SLC30A060614	35.000
IT0004916935	UNICREDIT	UCSFER0,1SLP24A060614	12.000
IT0004916943	UNICREDIT	UCSFER0,1SLP21A060614	28.000
IT0004972995	UNICREDIT	UCSRS0,1SLC0,8A060614	179.000
IT0004973001	UNICREDIT	UCSRS0,1SLP1A060614	128.000
IT0004962780	UNICREDIT	UCSRS0,1SLC1,2A060614	500.000
IT0004962764	UNICREDIT	UCSRS0,1SLP0,8A060614	313.000
IT0004962772	UNICREDIT	UCSRS0,1SLC1A060614	357.000
DE000DX6ZZS0	DEUTSCHE BANK AG	DBSHTDX4SLFISSAE100615	856
DE000HV8A455	UNICREDIT BANK	UCHDAXSX5SLFISSAE161118	146
DE000HV8A5C2	UNICREDIT BANK	UCHDAXSX7SLFISSAE161118	216
IT0004921034	BANCA IMI	BI SIEOSRCCPBON113%CB80%E130515	23
	BNP PARIBAS		
NL0009798685	ARBITRAGE ISSUANCE	BPASIEOSRCCPX93AE020614	22
IT0004751373	BANCA ALETTI	ALSWMICCPTW5528,52PB3593,54E310815	17
IT0004652852	BANCA IMI	BI SWMICNPBENE181215	377
	THE ROYAL BANK OF		
GB00B6HYJX21	SCOTLAND PLC	RBSWMISLML4530AB4666E310321	75
	THE ROYAL BANK OF		
GB00B8QR6D55	SCOTLAND PLC	RBSWMISLML5000AB5150E161115	87
IT0004952476	BANCA IMI	BI SWMICP7621,09P100%QCE290816	25
IT0004765860	BANCA IMI	BI SWMICP5823P121%QE281014	17
IT0004973035	UNICREDIT	UCSRG0,1SLP4A070314	278.000
IT0004962830	UNICREDIT	UCSRG0,1SLC4A051214	71.000
IT0004973019	UNICREDIT	UCSRG0,1SLC3,75A070314	69.000
IT0004917057	UNICREDIT	UCSRG0,1SLC3A060614	23.000
IT0004917024	UNICREDIT	UCSRG0,1SLC3,5A070314	42.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPL1	PRODUCTS EU	MQSRGCCPX3,4E010414	25
IT0004973027	UNICREDIT	UCSRG0,1SLC4,25A070314	333.000
IT0004973043	UNICREDIT	UCSRG0,1SLC4A050914	76.000
IT0004917065	UNICREDIT	UCSRG0,1SLC3,5A060614	40.000
IT0004962806	UNICREDIT	UCSRG0,1SLC4,5A070314	500.000
	THE ROYAL BANK OF		
GB00B6HYST18	SCOTLAND PLC	RBSRGSMLML2,7AB2,92E300921	1.471
IT0004917032	UNICREDIT	UCSRG0,1SLC4A070314	132.000
IT0004962822	UNICREDIT	UCSRG0,1SLP3A051214	417.000
IT0004933336	UNICREDIT	UCSRG0,1SLC4A060614	86.000
IT0004917073	UNICREDIT	UCSRG0,1SLP3A060614	500.000
	THE ROYAL BANK OF		
GB00B6HYSV30	SCOTLAND PLC	RBSRGSMLML2,3AB2,49E300921	1.179
IT0004933344	UNICREDIT	UCSRG0,1SLP3,5A060614	278.000
IT0004917040	UNICREDIT	UCSRG0,1SLP3A070314	500.000
IT0004917016	UNICREDIT	UCSRG0,1SLC3A070314	23.000
IT0004962814	UNICREDIT	UCSRG0,1SLC4,5A060614	333.000

IT0004933328	UNICREDIT	UCSRG0,1SLP3,5A070314	500.000
GB00B98TL538	THE ROYAL BANK OF SCOTLAND PLC	RBSRGLML3AB3,24E060317	1.967
IT0004973050	UNICREDIT	UCSRG0,1SLP4A051214	58.000
IT0004917131	UNICREDIT	UCGLE0,1SLC30A060614	2.000
IT0004973092	UNICREDIT	UCGLE0,1SLP45A070314	9.000
IT0004973118	UNICREDIT	UCGLE0,1SLC50A060614	14.000
IT0004917081	UNICREDIT	UCGLE0,1SLC25A070314	1.000
IT0004917164	UNICREDIT	UCGLE0,1SLP30A060614	64.000
NL0010070215	BNP PARIBAS		
IT0004917107	ARBITRAGE ISSUANCE	BPAGLECCXPB26,469E210314	25
IT0004973126	UNICREDIT	UCGLE0,1SLP20A070314	1.000.000
IT0004917099	UNICREDIT	UCGLE0,1SLP40A060614	10.000
IT0004917156	UNICREDIT	UCGLE0,1SLC30A070314	2.000
NL0010398210	UNICREDIT	UCGLE0,1SLP20A060614	500.000
IT0004973076	BNP PARIBAS		
IT0004962848	ARBITRAGE ISSUANCE	BPAGLECCPCHAB19,5265E170715	23
IT0004973068	UNICREDIT	UCGLE0,1SLC50A070314	46.000
IT0004973084	UNICREDIT	UCGLE0,1SLC45A060614	7.000
IT0004973100	UNICREDIT	UCGLE0,1SLC40A070314	5.000
IT0004917115	UNICREDIT	UCGLE0,1SLP35A070314	128.000
NL0010399333	UNICREDIT	UCGLE0,1SLC40A060614	4.000
IT0006719980	UNICREDIT	UCGLE0,1SLP25A070314	1.000.000
DE000HV7LL35	BNP PARIBAS		
IT0004638240	ARBITRAGE ISSUANCE	BPAGLECCPBON116%CB30,4275E191214	23
IT0004522444	SOCIETE GENERALE		
XS0589540631	EFFEKTEN	SGESNXCNPBENE240616	13
IT0004564651	UNICREDIT BANK	UCHSETXECNPOPENP	245
IT0004549520	BANCA IMI	BI SPGAGPCP62,0322P100%QCE300915	26
IT0004970312	BANCA IMI	BI SPGSERCP391,6P100%QCE220914	23
NL0009542596	BANCA IMI	BI SPGSERCP529,6367QCE090315	3
GB00B9D4RM25	BANCA IMI	BI SPGSERCP385,8045P100%QCE300115	23
FR0011304120	BANCA IMI	BI SPGINPCP239,7979P100%QCE041214	25
XS0784809559	UNICREDIT	UCSP5000,001SLC2000A210314	500.000
DE000DX7BNY3	THE ROYAL BANK OF SCOTLAND PLC	RBSSP500SLML970AB1000E140820	3.920
XS0630289246	THE ROYAL BANK OF SCOTLAND PLC	RBSP500SLML1420AB1463E030619	817
FR0011644137	SOCIETE GENERALE	SGSP5000,01SLP1100E191214	13.700
FR0011644343	INGBANK	INGSP500CCPXAQB953,512E230615	2
GB00B70H0Y31	DEUTSCHE BANK AG	DBSP500CNPOPP120%QE260614	23
IT0004911217	BANCA IMI	BI SP500CCPBOOS1320,64QB1637,59E300617	2
FR0011546068	SOCIETE GENERALE	SGSP5000,01SLP1700E200614	6.300
DE000HV777N3	SOCIETE GENERALE	SGSP5000,01SLP1500E181215	2.200
	THE ROYAL BANK OF SCOTLAND PLC	RBSP500SLML1080AB1113E070521	447
	UNICREDIT	UCSP5000,001SLP1300A210314	500.000
	SOCIETE GENERALE	SGSP5000,01SLP1500E200614	13.200
	UNICREDIT BANK	UCHSP500CNPOPPENP	184

IT0004900327	BANCA IMI	BI SP500CCPXP1593,37AB9791,56E120416	24
GG00B8N48B13	CREDIT AGRICOLE CIB		
FR0011546076	FIN (GUERNSEY)	CFSP500CP1385,3QCE191218	24
IT0004911233	SOCIETE GENERALE	SGSP5000,01SLP1400E191214	6.200
DE000HV8A0N0	UNICREDIT	UCSP5000,001SLC1800A200614	32.300
FR0011304096	UNICREDIT BANK	UCHSP500CCPBON1626,73QCB1220,04E200614	23
IT0004900970	SOCIETE GENERALE	SGSP5000,01SLP1150E200614	46.700
DE000CZ36Q56	UNICREDIT	UCSP5000,001SLC1500A210314	10.000
FR0011546084	COMMERZBANK	CBKSP500CCPBON126%CB60%E051017	2
IT0004939853	SOCIETE GENERALE	SGSP5000,01SLP1500E191214	4.800
FR0011454800	BANCA IMI	BI SP500CP1601,063P100%QCE290716	24
IT0004944622	SOCIETE GENERALE	SGSP5000,01SLP1300E191214	7.400
IT0004692973	UNICREDIT	UCSP5000,001SLP1800A210314	89.300
DE000DB5P6Y1	BANCA ALETTI	ALSP500CP897,31P100%QCE160315	20
	DEUTSCHE BANK AG	DBSP500CCPBON180%QCB628,88E030214	14
	THE ROYAL BANK OF		
GB00B8XJ4293	SCOTLAND PLC	RBSP500SLML1320AB1360E300916	660
	THE ROYAL BANK OF		
GB00B6HYK517	SCOTLAND PLC	RBSP500SLML960AB989E310321	383
IT0004944648	UNICREDIT	UCSP5000,001SLC1500A190914	9.500
FR0011372861	SOCIETE GENERALE	SGSP5000,01SLP1200E191214	11.600
FR0011372820	SOCIETE GENERALE	SGSP5000,01SLC2000E191214	6.900
IT0004963291	UNICREDIT	UCSP5000,001SLP1700A191214	34.700
DE000DX09VU6	DEUTSCHE BANK AG	DBSP500CCPBON1603QCB65%E270614	22
IT0004900962	UNICREDIT	UCSP5000,001SLC1800A210314	47.200
	CREDIT AGRICOLE CIB		
GG00B83DBS68	FIN (GUERNSEY)	CFSP500CP1399,48QCE191218	24
FR0011546092	SOCIETE GENERALE	SGSP5000,01SLC2000E181215	2.700
IT0004944697	UNICREDIT	UCSP5000,001SLC2300A191214	500.000
XS0620576297	BANCA IMI	BI SP500CCPBOOS1345,2QB1641,14E310517	2
FR0011304070	SOCIETE GENERALE	SGSP5000,01SLC1700E200614	1.900
DE000DX7BNZ0	DEUTSCHE BANK AG	DBSP500CNPOPP125%QE221214	23
IT0004970320	UNICREDIT	UCSP5000,001SLC2000A190914	90.900
FR0011644160	SOCIETE GENERALE	SGSP5000,01SLC2300E191214	31.600
IT0004970338	UNICREDIT	UCSP5000,001SLP1800A190914	31.600
	THE ROYAL BANK OF		
GB00B78T4051	SCOTLAND PLC	RBSP500SLML1140AB1175E070621	487
	THE ROYAL BANK OF		
GB00B6HYK731	SCOTLAND PLC	RBSP500SLML890AB917E310321	354
	THE ROYAL BANK OF		
GB00B9D4SN07	SCOTLAND PLC	RBSP500SLML1460AB1504E030619	906
	THE ROYAL BANK OF		
NL0009286871	SCOTLAND PLC	RBSP500SLML950AB980E190419	3.860
	THE ROYAL BANK OF		
GB00B6HYK400	SCOTLAND PLC	RBSP500SLML1010AB1041E310321	408
	THE ROYAL BANK OF		
GB00B9D4SR45	SCOTLAND PLC	RBSP500SLML1380AB1422E030619	744
IT0004944655	UNICREDIT	UCSP5000,001SLC1800A190914	26.200
FR0011372762	SOCIETE GENERALE	SGSP5000,01SLC1600E200614	1.300
IT0004944705	UNICREDIT	UCSP5000,001SLP1400A191214	102.000

GB00B8QR6F79	THE ROYAL BANK OF SCOTLAND PLC	RBSP500SLML1300AB1339E161115	635
FR0011454792	SOCIETE GENERALE	SGSP5000,01SLC1800E191214	2.300
FR0011546142	SOCIETE GENERALE	SGSP5000,01SLP1400E181215	2.600
IT0004911225	UNICREDIT	UCSP5000,001SLC1500A200614	9.800
FR0011546118	SOCIETE GENERALE	SGSP5000,01SLC2100E181215	3.600
IT0004944663	UNICREDIT	UCSP5000,001SLP1500A190914	106.400
IT0004963283	UNICREDIT	UCSP5000,001SLC2000A200614	200.000
IT0004911258	UNICREDIT	UCSP5000,001SLP1500A200614	208.300
	BNP PARIBAS		
NL0009330794	ARBITRAGE ISSUANCE	BPASP500CP1169,43P70%QE300315	21
FR0011372796	SOCIETE GENERALE	SGSP5000,01SLP1300E200614	24.000
FR0011644194	SOCIETE GENERALE	SGSP5000,01SLC2400E181215	9.600
FR0011644186	SOCIETE GENERALE	SGSP5000,01SLP1600E191214	3.700
IT0004760622	BANCA IMI	BI SP500CP1160,4P100%QCE300914	19
IT0004652761	BANCA IMI	BI SP500CNPBENE191214	186
XS0747116696	BANCA IMI	BI SP500CCPXP1408,47AQB704,235E300316	2
	MACQUARIE		
	STRUCTURED		
DE000MQ12JE4	PRODUCTS EU	MQSP500CPBFY1320,88QB1895,46E100215	24
	THE ROYAL BANK OF		
GB00B78T8B46	SCOTLAND PLC	RBSP500CNPBENQE030214	136
FR0011304112	SOCIETE GENERALE	SGSP5000,01SLC1900E191214	3.600
FR0011304088	SOCIETE GENERALE	SGSP5000,01SLC1800E200614	3.300
FR0011304104	SOCIETE GENERALE	SGSP5000,01SLP1200E200614	39.400
IT0004900988	UNICREDIT	UCSP5000,001SLP1500A210314	500.000
XS0749904016	BANCA IMI	BI SP500CCPXP1378,53AQB827,118E200416	2
IT0004722291	BANCA ALETTI	ALSP500CCPPAR1345,2P110%QE290515	18
IT0004944689	UNICREDIT	UCSP5000,001SLC2000A191214	61.000
IT0004911241	UNICREDIT	UCSP5000,001SLP1200A200614	500.000
FR0011546050	SOCIETE GENERALE	SGSP5000,01SLC2000E200614	18.300
IT0004944630	UNICREDIT	UCSP5000,001SLP1800A200614	43.900
IT0004944671	UNICREDIT	UCSP5000,001SLC1700A191214	15.900
FR0011644129	SOCIETE GENERALE	SGSP5000,01SLC2200E200614	69.400
	THE ROYAL BANK OF		
GB00B8MLXJ68	SCOTLAND PLC	RBSP500SLML1250AB1288E010915	580
	CREDIT AGRICOLE CIB		
GG00B7322C78	FINANCIAL PROD	CAFSP500CP1515,67QCE260218	23
	THE ROYAL BANK OF		
NL0009055490	SCOTLAND PLC	RBSP500SLML700AB722E190419	2.920
IT0004652795	BANCA IMI	BI SPASXCNPBENE191214	74
	THE ROYAL BANK OF		
NL0009478171	SCOTLAND PLC	RBSPASXCNPBENE070615	70
IT0004522436	BANCA IMI	BI SPBEC1881,67P100%CE220914	24
XS0624838065	BANCA IMI	BI SPBEC1881,67P100%CE220914	2
	SOCIETE GENERALE		
LU1004541493	ISSUER	SGISPBECPOP1500E241117	26
DE000DB08DU2	DEUTSCHE BANK AG	DBSPBECNPOP2568P150%CE260416	33
	SOCIETE GENERALE		
IT0006725839	EFFEKTEN	SGESPBECPOP2352,45CB1650E270117	29

IT0004613185	BANCA IMI	BI SPBEC2237,317P100%CE300615	26
XS0635222101	INGBANK	INGSPBECPTW2381,8B60%E100714	2
IT0004620214	BANCA ALETTI	ALSPBECNPOP2369,88CE300714	29
XS0576578552	BANCA IMI	BI SPBECXP2468,19AB1604,32E100214	2
IT0004887201	BANCA ALETTI	ALSPBEC2276,57P100%CE200218	26
	THE ROYAL BANK OF		
GB00B7CYMG88	SCOTLAND PLC	RBSPBECXP2066,26AB70%E210515	24
DE000HV7LL43	UNICREDIT BANK	UCHSPBECNPBENE200614	119
	SOCIETE GENERALE		
IT0006726159	EFFEKTEN	SGESPBECPOP2262,97CB1630E240217	29
XS0876787333	INGBANK	INGSP5EU5CCPXPQB70%E150216	2
	SOCIETE GENERALE		
LU0984506617	ISSUER	SGISP5FTMCCPBON138%CB71,36%E280717	34
	SOCIETE GENERALE		
LU0983204156	ISSUER	SGISP5FTMCCPBON131%CB66,06%E280717	33
IT0004765670	BANCA ALETTI	ALSPNIEUCCPPAR4084,88P100%QE211015	17
IT0004917214	UNICREDIT	UCSTM0,1SLC9A060614	556.000
	THE ROYAL BANK OF		
GB00B8WQF393	SCOTLAND PLC	RBSTMSLML4,4AB4,71E160117	1.572
IT0004951346	UNICREDIT	UCSTM0,1SLC8A051214	119.000
	THE ROYAL BANK OF		
GB00B9D46C57	SCOTLAND PLC	RBSTMSLMS10,2AB9,18E030619	613
	THE ROYAL BANK OF		
NL0009682178	SCOTLAND PLC	RBSSTMSLMS11AB10,23E080121	654
FR0011453125	SOCIETE GENERALE	SGSTM0,1SLC7,5A191214	74.600
IT0004973167	UNICREDIT	UCSTM0,1SLP4,5A070314	500.000
IT0004973159	UNICREDIT	UCSTM0,1SLC6,5A070314	217.000
FR0011546837	SOCIETE GENERALE	SGSTM0,1SLP6,5A191214	14.600
FR0011453091	SOCIETE GENERALE	SGSTM0,1SLC7A200614	83.300
IT0004903867	UNICREDIT	UCSTM0,1SLP5A070314	227.000
FR0011453109	SOCIETE GENERALE	SGSTM0,1SLC8A200614	147.100
IT0004973217	UNICREDIT	UCSTM0,1SLC6A051214	34.000
FR0011645324	SOCIETE GENERALE	SGSTM0,1SLC7,2A181215	29.400
DE000HV8AZY5	UNICREDIT BANK	UCHSTMCCPBON7,05CB4,935E051214	27
IT0004903834	UNICREDIT	UCSTM0,1SLC6A070314	94.000
FR0011371731	SOCIETE GENERALE	SGSTM0,1SLC6A200614	45.500
IT0004933401	UNICREDIT	UCSTM0,1SLC11A070314	500.000
IT0004951361	UNICREDIT	UCSTM0,1SLC11A051214	417.000
FR0011371715	SOCIETE GENERALE	SGSTM0,1SLC5A200614	22.100
IT0004951320	UNICREDIT	UCSTM0,1SLP6A050914	26.000
FR0011453158	SOCIETE GENERALE	SGSTM0,1SLP5A191214	33.300
IT0004979933	BANCA IMI	BI STM0,1SLC6E030314	121.950
IT0004917206	UNICREDIT	UCSTM0,1SLC8A060614	333.000
IT0004962855	UNICREDIT	UCSTM0,1SLC7,5A070314	1.000.000
	THE ROYAL BANK OF		
GB00B6HYD298	SCOTLAND PLC	RBSTMSLML3,4AB3,64E120421	855
IT0004959208	BANCA IMI	BI STM0,1SLC8E030314	1.000.000
FR0011453166	SOCIETE GENERALE	SGSTM0,1SLP5,5A191214	25.300
FR0011371756	SOCIETE GENERALE	SGSTM0,1SLP4,2A200614	156.300

IT0004905904	UNICREDIT	UCSTM0,1SLC9A070314	1.000.000
IT0004951288	UNICREDIT	UCSTM0,1SLC7A050914	81.000
IT0004933435	UNICREDIT	UCSTM0,1SLC11A060614	500.000
IT0004905920	UNICREDIT	UCSTM0,1SLP6A070314	50.000
FR0011371749	SOCIETE GENERALE	SGSTM0,1SLP3,8A200614	238.100
	THE ROYAL BANK OF		
GB00B8QR2C68	SCOTLAND PLC	RBSTMSLML4,2AB4,5E161115	1.401
	THE ROYAL BANK OF		
GB00B8WQF401	SCOTLAND PLC	RBSTMSLML4AB4,28E160117	1.250
	THE ROYAL BANK OF		
GB00B85WXB87	SCOTLAND PLC	RBSTMSLML3,4AB3,64E020215	933
IT0004917198	UNICREDIT	UCSTM0,1SLC7A060614	139.000
IT0004979941	BANCA IMI	BI STM0,1SLC6,5E030314	312.500
FR0011645233	SOCIETE GENERALE	SGSTM0,1SLC6,5A191214	43.100
	THE ROYAL BANK OF		
GB00B9D46D64	SCOTLAND PLC	RBSTMSLMS8,77AB7,89E030619	936
FR0011453141	SOCIETE GENERALE	SGSTM0,1SLC8,5A191214	116.300
DE000HV8A1V1	UNICREDIT BANK	UCHSTMCCPBON7,145CB5,3588E200614	31
IT0004951312	UNICREDIT	UCSTM0,1SLC10A050914	385.000
IT0004979966	BANCA IMI	BI STM0,1SLC6,5E020614	108.700
FR0011645019	SOCIETE GENERALE	SGSTM0,1SLP5,5A200614	45.500
FR0011645381	SOCIETE GENERALE	SGSTM0,1SLP4,5A181215	26.900
IT0004951379	UNICREDIT	UCSTM0,1SLP6A051214	21.000
FR0011546738	SOCIETE GENERALE	SGSTM0,1SLC9A191214	142.900
IT0004959182	BANCA IMI	BI STM0,1SLC7E030314	1.000.000
IT0004933419	UNICREDIT	UCSTM0,1SLP8A070314	11.000
IT0004973134	UNICREDIT	UCSTM0,1SLC5A070314	29.000
IT0004973183	UNICREDIT	UCSTM0,1SLC5A060614	25.000
IT0004973191	UNICREDIT	UCSTM0,1SLC6A050914	41.000
	BNP PARIBAS		
NL0010399291	ARBITRAGE ISSUANCE	BPASTMCCPBON115%CB3,969E191214	24
	THE ROYAL BANK OF		
GB00B8XHQR29	SCOTLAND PLC	RBSTMSLML5AB5,35E311016	2.556
	THE ROYAL BANK OF		
GB00B7QSBP82	SCOTLAND PLC	RBSTMSLML2,9AB3,11E020215	746
FR0011342260	SOCIETE GENERALE	SGSTM0,1SLP3,5A200614	357.100
FR0011342278	SOCIETE GENERALE	SGSTM0,1SLP3,6A200614	312.500
IT0004905912	UNICREDIT	UCSTM0,1SLP7A070314	20.000
FR0011546746	SOCIETE GENERALE	SGSTM0,1SLC9,5A191214	178.600
IT0004917180	UNICREDIT	UCSTM0,1SLC6A060614	56.000
FR0011453117	SOCIETE GENERALE	SGSTM0,1SLP5A200614	67.600
IT0004933443	UNICREDIT	UCSTM0,1SLP6A060614	32.000
IT0004951387	UNICREDIT	UCSTM0,1SLP8A051214	9.000
IT0004959190	BANCA IMI	BI STM0,1SLC7,5E030314	1.000.000
IT0004951338	UNICREDIT	UCSTM0,1SLP8A050914	10.000
IT0004951353	UNICREDIT	UCSTM0,1SLC9A051214	200.000
IT0004933427	UNICREDIT	UCSTM0,1SLC10A060614	500.000
IT0004973142	UNICREDIT	UCSTM0,1SLC5,5A070314	49.000
IT0004973209	UNICREDIT	UCSTM0,1SLP4A050914	119.000

FR0011645266	SOCIETE GENERALE	SGSTM0,1SLC7A191214	54.900
FR0011645282	SOCIETE GENERALE	SGSTM0,1SLP4,5A191214	49.500
FR0011645357	SOCIETE GENERALE	SGSTM0,1SLC7,7A181215	36.200
NL0009598259	THE ROYAL BANK OF SCOTLAND PLC	RBSSTM0,1SLC7,7A181215	
GB00B7QSBQ99	THE ROYAL BANK OF SCOTLAND PLC	RBSSTM0,1SLC7,7A181215	846
NL0009871201	THE ROYAL BANK OF SCOTLAND PLC	RBSTMSLML2,5AB2,68E020215	679
IT0004903859	SCOTLAND PLC	RBSSTM0,1SLC7,7A181215	898
IT0004951304	UNICREDIT	UCSTM0,1SLC8A070314	1.000.000
FR0011341973	UNICREDIT	UCSTM0,1SLC9A050914	263.000
IT0004933393	SOCIETE GENERALE	SGSTM0,1SLC5,2A200614	25.500
IT0004903842	UNICREDIT	UCSTM0,1SLC10A070314	1.000.000
IT0004917222	UNICREDIT	UCSTM0,1SLC7A070314	500.000
IT0004951296	UNICREDIT	UCSTM0,1SLP5A060614	81.000
IT0004933450	UNICREDIT	UCSTM0,1SLC8A050914	147.000
FR0011546720	UNICREDIT	UCSTM0,1SLP8A060614	11.000
IT0004951262	SOCIETE GENERALE	SGSTM0,1SLP6,5A200614	20.700
FR0011453133	UNICREDIT	UCSTM0,1SLC8,5A070314	500.000
IT0004917230	SOCIETE GENERALE	SGSTM0,1SLC8A191214	89.300
IT0004973225	UNICREDIT	UCSTM0,1SLP7A060614	17.000
IT0004973175	UNICREDIT	UCSTM0,1SLP4A051214	96.000
IT0004979958	UNICREDIT	UCSTM0,1SLP5,5A070314	102.000
FR0011645522	BANCA IMI	BI STM0,1SLC6E020614	64.100
IT0004537285	SOCIETE GENERALE	SGSTM0,1SLP4,9A181215	21.200
IT0004553092	BANCA IMI	BI STEUHCCP325,11P1%CE301014	17
IT0004545460	BANCA IMI	BI STEUHCCP351,8976P1%CE301214	18
IT0004574148	BANCA IMI	BI STEUHCCP339,1925P1%CE301114	18
GB00B70H0Z48	BANCA IMI	BI STEUOGCP294,6045P100%CE260215	23
GB00B8H1VX14	THE ROYAL BANK OF SCOTLAND PLC	RBSX7PSLML95AB103E070521	2.117
GB00B6HYJV07	THE ROYAL BANK OF SCOTLAND PLC	RBSX7PSLML120AB129E020215	2.784
GB00B8XJ3V18	THE ROYAL BANK OF SCOTLAND PLC	RBSX7PSLML105AB113E310321	2.328
NL0009478726	THE ROYAL BANK OF SCOTLAND PLC	RBSX7PSLML135AB146E300916	3.453
IT0004959257	SCOTLAND PLC	RBSTA25CNPBENE080615	90
FR0011117654	BANCA IMI	BI TITO,1SLC0,6E030314	94.340
IT0004917339	SOCIETE GENERALE	SGTITO,1SLC1,4A191214	714.300
IT0004917297	UNICREDIT	UCTITO,1SLC0,7A060614	116.000
FR0011397231	UNICREDIT	UCTITO,1SLC0,5A070314	68.000
FR0011455963	SOCIETE GENERALE	SGTITO,1SLP0,6A210314	1.000.000
FR0011457068	SOCIETE GENERALE	SGTITO,1SLC0,8A190615	113.600
FR0011456193	SOCIETE GENERALE	SGTITO,1SLP0,4A151217	357.100
IT0004681703	SOCIETE GENERALE	SGTITO,1SLP0,5A180915	416.700
NL0009739069	BANCA ALETTI	ALTITCCPXP1,132AE220216	29
	BNP PARIBAS	BPATITCCPXP1,088AE020414	27

	ARBITRAGE ISSUANCE		
IT0004951502	UNICREDIT	UCTITO,1SLP0,4A051214	500.000
	BNP PARIBAS		
NL0009527563	ARBITRAGE ISSUANCE	BPATITCCXP0,8115AB70%E210214	19
FR0011303031	SOCIETE GENERALE	SGTITO,1SLP0,4A191214	1.000.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPM9	PRODUCTS EU	MQTITCCXP0,8E010414	29
IT0004903941	UNICREDIT	UCTITO,1SLC0,6A070314	91.000
	BNP PARIBAS		
NL0010398764	ARBITRAGE ISSUANCE	BPATITCCPBON123%CB0,4291E191214	21
DE000HV8A0H2	UNICREDIT BANK	UCHTITCCPBON0,6355CB0,4449E051214	21
IT0004962889	UNICREDIT	UCTITO,1SLC0,8A060614	161.000
IT0004979990	BANCA IMI	BI TITO,1SLC0,75E020614	142.860
IT0004973282	UNICREDIT	UCTITO,1SLP0,8A051214	208.000
	BNP PARIBAS		
NL0010401006	ARBITRAGE ISSUANCE	BPATITSLTB0,73AB0,73E21032014	16.556
	THE ROYAL BANK OF		
NL0009686088	SCOTLAND PLC	RBSTITSLMS1,23AB1,16E120121	13.624
	CREDIT AGRICOLE CIB		
GG00B716M659	FINANCIAL PROD	CAFTITCP0,8612CE221217	24
IT0004951460	UNICREDIT	UCTITO,1SLC0,5A051214	64.000
FR0011456185	SOCIETE GENERALE	SGTITO,1SLC1,2A180915	238.100
FR0011397207	SOCIETE GENERALE	SGTITO,1SLC1,2A210314	1.000.000
FR0011397306	SOCIETE GENERALE	SGTITO,1SLC1,2A191214	416.700
IT0004917305	UNICREDIT	UCTITO,1SLP0,5A070314	1.000.000
FR0011456995	SOCIETE GENERALE	SGTITO,1SLC1,2A151217	138.900
IT0004933492	UNICREDIT	UCTITO,1SLP0,5A060614	500.000
IT0004959273	BANCA IMI	BI TITO,1SLC0,7E030314	138.890
FR0011191709	SOCIETE GENERALE	SGTITO,1SLC1,2A181215	238.100
IT0004973274	UNICREDIT	UCTITO,1SLP0,75A050914	313.000
IT0004980006	BANCA IMI	BI TITO,1SLC0,8E020614	172.410
	BNP PARIBAS		
NL0010401048	ARBITRAGE ISSUANCE	BPATITSLTB0,59AB0,59E210314	8.865
IT0004906019	UNICREDIT	UCTITO,1SLC0,75A070314	167.000
IT0004951486	UNICREDIT	UCTITO,1SLC0,7A051214	94.000
	BNP PARIBAS		
NL0010398103	ARBITRAGE ISSUANCE	BPATITCCPCHAB0,32695E170715	24
IT0004917347	UNICREDIT	UCTITO,1SLP0,6A060614	500.000
IT0004951437	UNICREDIT	UCTITO,1SLC0,75A050914	111.000
FR0011456078	SOCIETE GENERALE	SGTITO,1SLP0,5A190615	500.000
IT0004905995	UNICREDIT	UCTITO,1SLC0,65A070314	106.000
	BNP PARIBAS		
NL0006299810	ARBITRAGE ISSUANCE	BPATITCP0,971P100%CE310314	24
IT0004906027	UNICREDIT	UCTITO,1SLP0,65A070314	1.000.000
IT0004962871	UNICREDIT	UCTITO,1SLC0,65A060614	102.000
FR0011191717	SOCIETE GENERALE	SGTITO,1SLC1,6A181215	500.000
FR0011117613	SOCIETE GENERALE	SGTITO,1SLC1A191214	227.300
	SOCIETE GENERALE		
IT0006724584	EFFEKTEN	SGETITCCXP1,0048CB0,7E301214	30

GB00B6HYZX47	THE ROYAL BANK OF SCOTLAND PLC BNP PARIBAS	RBTITCCPBON0,8995AB50%E261015	2
NL0010397543	ARBITRAGE ISSUANCE	BPATITCCPBON114%CB0,4473E200614	22
IT0004951510	UNICREDIT	UCTITO,1SLP0,5A051214	500.000
FR0011397256	SOCIETE GENERALE	SGTITO,1SLC1A200614	416.700
FR0011455831	SOCIETE GENERALE	SGTITO,1SLC0,8A200315	119.000
IT0004959240	BANCA IMI	BI TITO,1SLC0,55E030314	78.130
IT0004903958	UNICREDIT BNP PARIBAS	UCTITO,1SLP0,55A070314	500.000
NL0010401832	ARBITRAGE ISSUANCE THE ROYAL BANK OF SCOTLAND PLC	BPATITSLTB0,9AB0,9E210314	42.017
GB00B8C51270	SCOTLAND PLC	RBTITSLML0,42AB0,45E020215	5.482
FR0011456243	SOCIETE GENERALE	SGTITO,1SLC1A151217	108.700
FR0011456003	SOCIETE GENERALE	SGTITO,1SLC1,2A190615	277.800
IT0004951395	UNICREDIT	UCTITO,1SLC0,8A070314	208.000
IT0004973233	UNICREDIT	UCTITO,1SLC0,85A070314	278.000
IT0004903933	UNICREDIT	UCTITO,1SLC0,55A070314	79.000
IT0004979974	BANCA IMI BNP PARIBAS	BI TITO,1SLC0,75E030314	178.570
NL0010401030	ARBITRAGE ISSUANCE THE ROYAL BANK OF SCOTLAND PLC	BPATITSLTB0,62AB0,62E210314	9.881
GB00B6HY8Z72	SCOTLAND PLC	RBTITSLMS1,08AB1,02E120421	23.585
IT0004951528	UNICREDIT	UCTITO,1SLP0,6A051214	500.000
FR0011191733	SOCIETE GENERALE	SGTITO,1SLC1,6A161216	312.500
FR0011303064	SOCIETE GENERALE	SGTITO,1SLP0,4A161216	454.500
FR0011456094	SOCIETE GENERALE	SGTITO,1SLC0,8A180915	108.700
IT0004917313	UNICREDIT	UCTITO,1SLC0,5A060614	67.000
FR0011456144	SOCIETE GENERALE	SGTITO,1SLC1A180915	156.300
IT0004951494	UNICREDIT	UCTITO,1SLC0,8A051214	119.000
FR0011191725	SOCIETE GENERALE	SGTITO,1SLC1,2A161216	172.400
IT0004951429	UNICREDIT	UCTITO,1SLC0,65A050914	89.000
IT0004933484	UNICREDIT	UCTITO,1SLP0,4A060614	500.000
IT0004951411	UNICREDIT	UCTITO,1SLC0,55A050914	74.000
FR0011397272	SOCIETE GENERALE	SGTITO,1SLC1,2A200614	961.500
IT0004979982	BANCA IMI	BI TITO,1SLC0,7E020614	119.050
IT0004973266	UNICREDIT	UCTITO,1SLP0,7A060614	500.000
IT0004973241	UNICREDIT	UCTITO,1SLP0,7A070314	926.000
IT0004973258	UNICREDIT	UCTITO,1SLC0,9A060614	238.000
IT0004906035	UNICREDIT	UCTITO,1SLP0,6A070314	1.000.000
FR0011455864	SOCIETE GENERALE	SGTITO,1SLC1A200315	192.300
IT0004906001	UNICREDIT	UCTITO,1SLC0,7A070314	135.000
IT0004933476	UNICREDIT	UCTITO,1SLP0,4A070314	500.000
FR0011455922	SOCIETE GENERALE	SGTITO,1SLP0,5A200315	625.000
FR0011455914	SOCIETE GENERALE	SGTITO,1SLC1,2A200315	333.300
FR0011117670	SOCIETE GENERALE	SGTITO,1SLC1,8A191214	1.000.000
FR0011397199	SOCIETE GENERALE	SGTITO,1SLC1A210314	833.300
FR0011397298	SOCIETE GENERALE	SGTITO,1SLP0,6A200614	1.000.000
FR0011455971	SOCIETE GENERALE	SGTITO,1SLC1A190615	172.400

IT0004917321	UNICREDIT	UCTITO,1SLC0,6A060614	86.000
IT0004951452	UNICREDIT	UCTITO,1SLP0,55A050914	500.000
NL0010067450	BNP PARIBAS		
FR0011303049	ARBITRAGE ISSUANCE	BPATITCCXPB95%E210314	29
	SOCIETE GENERALE	SGTITO,1SLP0,4A181215	625.000
	BNP PARIBAS		
NL0010401014	ARBITRAGE ISSUANCE	BPATITSLTB0,69AB0,69E210314	13.369
	THE ROYAL BANK OF		
GB00B6HY9097	SCOTLAND PLC	RBTITSLMS1,1AB1,04E120421	20.000
	SOCIETE GENERALE		
LU1004005457	ISSUER	SGITITCCPBON140%CB0,65E240616	30
IT0004951445	UNICREDIT	UCTITO,1SLP0,45A050914	500.000
IT0004959265	BANCA IMI	BI TITO,1SLC0,65E030314	113.640
FR0011397314	SOCIETE GENERALE	SGTITO,1SLP0,6A191214	454.500
	BNP PARIBAS		
NL0010398772	ARBITRAGE ISSUANCE	BPATITCCPBON125%CB0,3678E190615	21
IT0004951478	UNICREDIT	UCTITO,1SLC0,6A051214	79.000
IT0004951569	UNICREDIT	UCTENO,1SLP12A060614	227.000
IT0004951635	UNICREDIT	UCTENO,1SLC20A051214	30.000
IT0004933526	UNICREDIT	UCTENO,1SLP18A070314	15.000
IT0004951577	UNICREDIT	UCTENO,1SLC17A050914	16.000
IT0004951601	UNICREDIT	UCTENO,1SLC23A050914	111.000
IT0004951643	UNICREDIT	UCTENO,1SLC24A051214	96.000
IT0004933518	UNICREDIT	UCTENO,1SLP12A070314	500.000
IT0004951551	UNICREDIT	UCTENO,1SLC22A060614	250.000
FR0011455906	SOCIETE GENERALE	SGTEN0,1SLP12A190615	26.000
IT0004951544	UNICREDIT	UCTENO,1SLC22A070314	500.000
IT0004951627	UNICREDIT	UCTENO,1SLC18A051214	17.000
IT0004951650	UNICREDIT	UCTENO,1SLP16A051214	14.000
FR0011396985	SOCIETE GENERALE	SGTEN0,1SLC20A200614	59.500
IT0004951619	UNICREDIT	UCTENO,1SLP15A050914	23.000
IT0004917362	UNICREDIT	UCTENO,1SLC18A070314	70.000
FR0011455633	SOCIETE GENERALE	SGTEN0,1SLC18A190615	12.400
FR0011397249	SOCIETE GENERALE	SGTEN0,1SLC20A191214	25.800
IT0004973290	UNICREDIT	UCTENO,1SLP20A050914	6.000
IT0004917370	UNICREDIT	UCTENO,1SLP14A070314	357.000
FR0011303056	SOCIETE GENERALE	SGTEN0,1SLC18A191214	16.100
IT0004917354	UNICREDIT	UCTENO,1SLC16A070314	20.000
IT0004951585	UNICREDIT	UCTENO,1SLC19A050914	29.000
FR0011397280	SOCIETE GENERALE	SGTEN0,1SLP12A181215	18.800
IT0004917396	UNICREDIT	UCTENO,1SLC16A060614	14.000
FR0011455740	SOCIETE GENERALE	SGTEN0,1SLC20A190615	17.900
FR0011396993	SOCIETE GENERALE	SGTEN0,1SLC22A200614	125.000
IT0004917412	UNICREDIT	UCTENO,1SLP16A060614	22.000
FR0011397223	SOCIETE GENERALE	SGTEN0,1SLP12A200614	131.600
IT0004933534	UNICREDIT	UCTENO,1SLC20A060614	76.000
FR0011396977	SOCIETE GENERALE	SGTEN0,1SLC18A200614	28.600
FR0011303080	SOCIETE GENERALE	SGTEN0,1SLC18A181215	10.000
IT0004917388	UNICREDIT	UCTENO,1SLP16A070314	50.000

IT0004933500	UNICREDIT	UCTEN0,1SLC20A070314	455.000
FR0011455823	SOCIETE GENERALE	SGTEN0,1SLC22A190615	25.600
IT0004933559	UNICREDIT	UCTEN0,1SLP18A060614	11.000
IT0004951593	UNICREDIT	UCTEN0,1SLC21A050914	55.000
IT0004917404	UNICREDIT	UCTEN0,1SLC18A060614	30.000
IT0004973308	UNICREDIT	UCTEN0,1SLC16A051214	10.000
FR0011303072	SOCIETE GENERALE	SGTEN0,1SLC22A191214	41.300
IT0004933542	UNICREDIT	UCTEN0,1SLP14A060614	58.000
FR0011397264	SOCIETE GENERALE	SGTEN0,1SLP12A191214	42.400
FR0011303106	SOCIETE GENERALE	SGTEN0,1SLC22A181215	18.500
IT0004951742	UNICREDIT	UCTRN0,1SLP2,8A051214	417.000
IT0004973340	UNICREDIT	UCTRN0,1SLP4A050914	46.000
IT0004951676	UNICREDIT	UCTRN0,1SLP2,5A070314	500.000
IT0004951700	UNICREDIT	UCTRN0,1SLC3,5A050914	78.000
IT0004933591	UNICREDIT	UCTRN0,1SLP3,5A070314	385.000
IT0004951692	UNICREDIT	UCTRN0,1SLC3A050914	38.000
IT0004951726	UNICREDIT	UCTRN0,1SLC3A051214	38.000
FR0011301811	SOCIETE GENERALE	SGTRN0,1SLC4A181215	102.000
FR0011397363	SOCIETE GENERALE	SGTRN0,1SLP2,6A200614	1.000.000
IT0004933583	UNICREDIT	UCTRN0,1SLC4A070314	500.000
FR0011301720	SOCIETE GENERALE	SGTRN0,1SLC3,4A191214	61.000
IT0004917479	UNICREDIT	UCTRN0,1SLC3,5A060614	86.000
IT0004933625	UNICREDIT	UCTRN0,1SLP3,5A060614	161.000
IT0004917446	UNICREDIT	UCTRN0,1SLC3,5A070314	128.000
IT0004933609	UNICREDIT	UCTRN0,1SLC4A060614	313.000
IT0004933617	UNICREDIT	UCTRN0,1SLP2,5A060614	500.000
FR0011397355	SOCIETE GENERALE	SGTRN0,1SLC3,8A200614	156.300
IT0004951718	UNICREDIT	UCTRN0,1SLP3A050914	357.000
FR0011397330	SOCIETE GENERALE	SGTRN0,1SLC3,4A200614	67.600
IT0004973324	UNICREDIT	UCTRN0,1SLC4,25A070314	500.000
IT0004951734	UNICREDIT	UCTRN0,1SLC3,5A051214	70.000
FR0011301787	SOCIETE GENERALE	SGTRN0,1SLC3,4A181215	53.200
FR0011397389	SOCIETE GENERALE	SGTRN0,1SLP2,6A181215	119.000
IT0004917453	UNICREDIT	UCTRN0,1SLP3A070314	500.000
IT0004917461	UNICREDIT	UCTRN0,1SLC3A060614	37.000
IT0004973332	UNICREDIT	UCTRN0,1SLC4A050914	278.000
IT0004917487	UNICREDIT	UCTRN0,1SLP3A060614	500.000
IT0004917438	UNICREDIT	UCTRN0,1SLC3A070314	39.000
FR0011301753	SOCIETE GENERALE	SGTRN0,1SLC4A191214	156.300
FR0011397371	SOCIETE GENERALE	SGTRN0,1SLP2,6A191214	277.800
IT0004973316	UNICREDIT	UCTRN0,1SLC3,75A070314	417.000
IT0004973357	UNICREDIT	UCTRN0,1SLC4A051214	185.000
NL0010552501	BNP PARIBAS ARBITRAGE ISSUANCE	BPASWTCCCPXP582AE300916	26
NL0010363990	BNP PARIBAS ARBITRAGE ISSUANCE	BPASWTCCCPXP505,5AQE290116	24
IT0004962897	UNICREDIT	UCTODO,1SLC150A070314	500.000
IT0004951833	UNICREDIT	UCTODO,1SLP100A050914	3.000

IT0004973464	UNICREDIT	UCTODO,1SLP120A050914	1.000
IT0004973373	UNICREDIT	UCTODO,1SLP115A070314	3.000
IT0004917602	UNICREDIT	UCTODO,1SLP110A060614	3.000
IT0004962905	UNICREDIT	UCTODO,1SLC170A060614	156.000
IT0004973456	UNICREDIT	UCTODO,1SLC160A050914	15.000
IT0004973399	UNICREDIT	UCTODO,1SLC120A060614	4.000
IT0004951825	UNICREDIT	UCTODO,1SLC150A050914	10.000
IT0004933682	UNICREDIT	UCTODO,1SLC140A060614	14.000
IT0004933674	UNICREDIT	UCTODO,1SLP125A070314	2.000
	BNP PARIBAS		
NL0010398848	ARBITRAGE ISSUANCE	BPATODCCPBON109%CB98,21E191214	29
IT0004951809	UNICREDIT	UCTODO,1SLC150A060614	27.000
IT0004917552	UNICREDIT	UCTODO,1SLC120A070314	10.000
IT0004973381	UNICREDIT	UCTODO,1SLP135A070314	1.000
IT0004973480	UNICREDIT	UCTODO,1SLP120A051214	1.000
IT0004973431	UNICREDIT	UCTODO,1SLC120A050914	3.000
IT0004973449	UNICREDIT	UCTODO,1SLC140A050914	7.000
IT0004917610	UNICREDIT	UCTODO,1SLP90A060614	11.000
IT0004951817	UNICREDIT	UCTODO,1SLC130A050914	5.000
IT0004973423	UNICREDIT	UCTODO,1SLP130A060614	1.000
IT0004973415	UNICREDIT	UCTODO,1SLP120A060614	2.000
IT0004917560	UNICREDIT	UCTODO,1SLC130A070314	33.000
IT0004951882	UNICREDIT	UCTODO,1SLP110A051214	2.000
IT0004917594	UNICREDIT	UCTODO,1SLC130A060614	8.000
	BNP PARIBAS		
NL0010387635	ARBITRAGE ISSUANCE	BPATODCCPXP110,9AE010316	25
IT0004951858	UNICREDIT	UCTODO,1SLC140A051214	5.000
IT0004933666	UNICREDIT	UCTODO,1SLC135A070314	74.000
IT0004917578	UNICREDIT	UCTODO,1SLP105A070314	9.000
DE000HV8A0J8	UNICREDIT BANK	UCHTODCCPBON113,1CB79,17E051214	24
IT0004973407	UNICREDIT	UCTODO,1SLP100A060614	5.000
IT0004973498	UNICREDIT	UCTODO,1SLP140A051214	1.000
IT0004973365	UNICREDIT	UCTODO,1SLC140A070314	200.000
IT0004933658	UNICREDIT	UCTODO,1SLC105A070314	3.000
IT0004951841	UNICREDIT	UCTODO,1SLC120A051214	2.000
IT0004973472	UNICREDIT	UCTODO,1SLP100A051214	3.000
IT0004951775	UNICREDIT	UCTODO,1SLC125A070314	17.000
IT0004962913	UNICREDIT	UCTODO,1SLC160A051214	10.000
IT0004917586	UNICREDIT	UCTODO,1SLC110A060614	2.000
	BNP PARIBAS		
NL0009766781	ARBITRAGE ISSUANCE	BPATOTCCPXP40,695AE130514	20
	BNP PARIBAS		
NL0010067583	ARBITRAGE ISSUANCE	BPATOTCCPXPB95%E180414	25
FR0011342302	SOCIETE GENERALE	SGTOT0,1SLC45A191214	8.300
	BNP PARIBAS		
NL0009706845	ARBITRAGE ISSUANCE	BPATOTCCPXP42,255AE110314	22
FR0011645027	SOCIETE GENERALE	SGTOT0,1SLC55A181215	14.900
FR0011645035	SOCIETE GENERALE	SGTOT0,1SLC60A181215	21.600
NL0010387643	BNP PARIBAS	BPATOTCCPXP38,295P200%AE290216	24

	ARBITRAGE ISSUANCE		
FR0011371822	SOCIETE GENERALE	SGTOT0,1SLC55A191214	42.400
	BNP PARIBAS		
NL0009098144	ARBITRAGE ISSUANCE	BPATOTCP34,94P100%CE250714	21
FR0011342328	SOCIETE GENERALE	SGTOT0,1SLC50A191214	18.700
	BNP PARIBAS		
NL0009418722	ARBITRAGE ISSUANCE	BPATNTRAICCPXPAQE120516	3
IT0004951957	UNICREDIT	UCUBI0,1SLP2A060614	500.000
IT0004933690	UNICREDIT	UCUBI0,1SLC4A070314	18.000
IT0004917776	UNICREDIT	UCUBI0,1SLP2,6A060614	500.000
IT0004973597	UNICREDIT	UCUBI0,1SLC6,5A060614	132.000
IT0004973613	UNICREDIT	UCUBI0,1SLP5A060614	63.000
	THE ROYAL BANK OF		
GB00B8C50Y23	SCOTLAND PLC	RBUBISLML1,7AB1,82E020215	676
IT0004917693	UNICREDIT	UCUBI0,1SLC3,4A070314	12.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPV0	PRODUCTS EU	MQUBICCPXP4,5E010414	26
IT0004952054	UNICREDIT	UCUBI0,1SLP2,5A051214	500.000
IT0004917743	UNICREDIT	UCUBI0,1SLC3A060614	10.000
IT0004962970	UNICREDIT	UCUBI0,1SLC5,5A051214	31.000
FR0011302801	SOCIETE GENERALE	SGUBI0,1SLC5A191214	24.300
IT0004973563	UNICREDIT	UCUBI0,1SLP5A070314	156.000
IT0004973639	UNICREDIT	UCUBI0,1SLC6A050914	53.000
IT0004973647	UNICREDIT	UCUBI0,1SLP4A050914	122.000
	THE ROYAL BANK OF		
GB00B8C50Z30	SCOTLAND PLC	RBUBISLML1,65AB1,77E020215	665
IT0004962939	UNICREDIT	UCUBI0,1SLC3,8A060614	15.000
IT0004917719	UNICREDIT	UCUBI0,1SLP2,6A070314	500.000
IT0004933724	UNICREDIT	UCUBI0,1SLC4,6A060614	24.000
IT0004917685	UNICREDIT	UCUBI0,1SLC3A070314	10.000
IT0004973514	UNICREDIT	UCUBI0,1SLC5A070314	43.000
IT0004973548	UNICREDIT	UCUBI0,1SLP4A070314	500.000
IT0004973555	UNICREDIT	UCUBI0,1SLP4,5A070314	500.000
	THE ROYAL BANK OF		
GB00B8QQZK23	SCOTLAND PLC	RBUBISLML2,4AB2,57E161115	836
IT0004933708	UNICREDIT	UCUBI0,1SLC3,8A070314	15.000
IT0004962954	UNICREDIT	UCUBI0,1SLC5A060614	32.000
FR0011302769	SOCIETE GENERALE	SGUBI0,1SLC4A191214	15.200
IT0004917750	UNICREDIT	UCUBI0,1SLC3,4A060614	12.000
IT0004933732	UNICREDIT	UCUBI0,1SLC3,2A060614	11.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPU2	PRODUCTS EU	MQUBICCPXP3,5E010414	25
IT0004962962	UNICREDIT	UCUBI0,1SLP3,5A051214	156.000
IT0004973522	UNICREDIT	UCUBI0,1SLC5,5A070314	85.000
IT0004973506	UNICREDIT	UCUBI0,1SLC4,5A070314	26.000
IT0004951890	UNICREDIT	UCUBI0,1SLC2,8A070314	10.000
IT0004951924	UNICREDIT	UCUBI0,1SLP2,2A070314	500.000

FR0011302744	SOCIETE GENERALE	SGUBIO,1SLC3A191214	10.000
FR0011397629	SOCIETE GENERALE	SGUBIO,1SLC5A181215	18.000
IT0004973605	UNICREDIT	UCUBIO,1SLP4A060614	217.000
IT0004973662	UNICREDIT	UCUBIO,1SLC7A051214	76.000
IT0004973670	UNICREDIT	UCUBIO,1SLP5A051214	36.000
IT0004951932	UNICREDIT	UCUBIO,1SLC2,8A060614	10.000
IT0004952021	UNICREDIT	UCUBIO,1SLC3,5A051214	12.000
IT0004952047	UNICREDIT	UCUBIO,1SLC4,5A051214	19.000
IT0004951981	UNICREDIT	UCUBIO,1SLC3,5A050914	13.000
IT0004951940	UNICREDIT	UCUBIO,1SLC3,6A060614	13.000
FR0011397462	SOCIETE GENERALE	SGUBIO,1SLC4A200614	16.300
IT0004973621	UNICREDIT	UCUBIO,1SLC5A050914	27.000
IT0004973654	UNICREDIT	UCUBIO,1SLP5A050914	45.000
IT0004973530	UNICREDIT	UCUBIO,1SLC6A070314	200.000
IT0004933716	UNICREDIT	UCUBIO,1SLC4A060614	17.000
IT0004917784	UNICREDIT	UCUBIO,1SLP3A060614	500.000
IT0004952005	UNICREDIT	UCUBIO,1SLC2,8A051214	9.000
	BNP PARIBAS		
NL0010398111	ARBITRAGE ISSUANCE	BPAUBICCPCHAB2,0034E170715	23
IT0004951916	UNICREDIT	UCUBIO,1SLC3,6A070314	14.000
IT0004973571	UNICREDIT	UCUBIO,1SLC5,5A060614	48.000
IT0004973589	UNICREDIT	UCUBIO,1SLC6A060614	77.000
	THE ROYAL BANK OF		
GB00B8C51056	SCOTLAND PLC	RBUBISLML1,45AB1,56E020215	631
FR0011397546	SOCIETE GENERALE	SGUBIO,1SLC5A200614	31.400
IT0004951973	UNICREDIT	UCUBIO,1SLC3,3A050914	12.000
FR0011397645	SOCIETE GENERALE	SGUBIO,1SLC6A181215	25.000
	THE ROYAL BANK OF		
GB00B9D4JJ38	SCOTLAND PLC	RBUBISLML2,46AB2,71E100619	846
FR0011397587	SOCIETE GENERALE	SGUBIO,1SLC6A200614	78.100
IT0004951999	UNICREDIT	UCUBIO,1SLP2,5A050914	500.000
IT0004917677	UNICREDIT	UCUBIO,1SLC2,6A070314	9.000
IT0004917735	UNICREDIT	UCUBIO,1SLC2,6A060614	9.000
IT0004962947	UNICREDIT	UCUBIO,1SLC4,4A060614	21.000
IT0004917727	UNICREDIT	UCUBIO,1SLP3A070314	500.000
CH0181109817	UBS AG	UBSUBCMAGCNPBENE030342	2
CH0184176334	UBS AG	UBSUBCMALCNPBENE160442	4
CH0184174610	UBS AG	UBSUBBRENCNPBENE160442	2
CH0184184064	UBS AG	UBSUBCMCCNPBENE160442	2
CH0180614775	UBS AG	UBSUBCOMPCCNPBENE030342	2
CH0184170865	UBS AG	UBSUBCOPPCNPBENE160442	2
CH0184183801	UBS AG	UBSUBCMCRCPBENE160442	3
CH0181097905	UBS AG	UBSUBCMENCNPBENE030342	2
CH0181103216	UBS AG	UBSUBCMFOCNPBENE030342	2
CH0184176342	UBS AG	UBSUBCMGOCNPBENE160442	1
CH0135188362	UBS AG	UBSUBCMIMCNPBENE030342	3
CH0181110633	UBS AG	UBSUBCMMLSCNPBENE030342	3
CH0184174545	UBS AG	UBSUBNGASCNPBENE160442	16

CH0184176383	UBS AG	UBSUBSILVCNPBENE160442	2
CH0184183918	UBS AG	UBSUBSUGACNPBENE160442	2
CH0184183785	UBS AG	UBSUBCMWHCNPBENE160442	4
CH0184166509	UBS AG	UBSUBCRUDCNPBENE160442	2
CH0181111334	UBS AG	UBSUBCMPMCNPBENE030342	2
FR0011456128	SOCIETE GENERALE MACQUARIE STRUCTURED	SGUCG0,1SLC6A200315	26.500
DE000MQ4KPT4	PRODUCTS EU	MQUCGCCPPX4,5E010414	26
IT0004980022	BANCA IMI	BI UCG0,1SLC5,5E020614	39.680
IT0004980048	BANCA IMI BNP PARIBAS	BI UCG0,1SLC6,5E020614	131.580
NL0010400594	ARBITRAGE ISSUANCE THE ROYAL BANK OF	BPAUCGSLTB4,89AB4,89E210314	2.458
GB00B9D4JG07	SCOTLAND PLC SOCIETE GENERALE	RBUCGSLML3,08AB3,39E100619	882
LU1004001548	ISSUER BNP PARIBAS	SGIUCGCCPBON129%CB4,5E240616	30
NL0010067427	ARBITRAGE ISSUANCE SOCIETE GENERALE	BPAUCGCCPPXB95%E210314	25
IT0006724626	EFFEKTEN	SGEUCGCCPPX4,8509CB3,5E301214	26
FR0011302025	SOCIETE GENERALE	SGUCG0,1SLC4A181215	10.900
FR0011302579	SOCIETE GENERALE	SGUCG0,1SLP1,6A161216	185.200
IT0004980030	BANCA IMI THE ROYAL BANK OF	BI UCG0,1SLC6E020614	69.440
GB00B8QQZG86	SCOTLAND PLC	RBUCGSLML2,8AB2,94E161115	809
GB00B5MZLV55	BARCLAYS BANK MACQUARIE STRUCTURED	BARUCGSLML2,5AB2,63E170717	746
DE000MQ4KPS6	PRODUCTS EU	MQUCGCCPPX4E010414	25
FR0011396035	SOCIETE GENERALE	SGUCG0,1SLP2,6A210314	1.000.000
FR0011302009	SOCIETE GENERALE	SGUCG0,1SLC4A19122014	12.200
FR0011193481	SOCIETE GENERALE	SGUCG0,1SLC8A161216	29.800
FR0011193499	SOCIETE GENERALE	SGUCG0,1SLP3A161216	56.800
FR0011395979	SOCIETE GENERALE SOCIETE GENERALE	SGUCG0,1SLC6A210314	83.300
IT0006726787	EFFEKTEN	SGEUCGCCPPX4,5CB4,5E240715	29
FR0011193416	SOCIETE GENERALE	SGUCG0,1SLC6A191214	33.100
FR0011396449	SOCIETE GENERALE	SGUCG0,1SLP3A200614	1.000.000
FR0011396001	SOCIETE GENERALE BNP PARIBAS	SGUCG0,1SLC7A210314	357.100
NL0010400586	ARBITRAGE ISSUANCE THE ROYAL BANK OF	BPAUCGSLTB5,16AB5,16E210314	3.243
GB00B6HY8V35	SCOTLAND PLC THE ROYAL BANK OF	RBUCGSLMS1,1AB6,86E120421	16.722
GB00B85WWY40	SCOTLAND PLC SOCIETE GENERALE	RBUCGSLML2,45AB2,58E020215	727
LU1004000060	ISSUER THE ROYAL BANK OF	SGIUCGCCPBON140%CB5,5E240616	32
GB00B7QSBL45	SCOTLAND PLC	RBUCGSLML1,9AB2E020215	625
NL0009871797	THE ROYAL BANK OF	RBUCGSLMS1,15AB7,16E310321	12.788

	SCOTLAND PLC		
	MACQUARIE		
	STRUCTURED		
DE000MQ4JTM3	PRODUCTS EU	MQUCGCCPPX2,63E161214	24
FR0011456888	SOCIETE GENERALE	SGUCG0,1SLC5A180915	15.500
FR0011193457	SOCIETE GENERALE	SGUCG0,1SLC8A181215	42.400
IT0004959307	BANCA IMI	BI UCG0,1SLC5E030314	27.620
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPR8	PRODUCTS EU	MQUCGCCPPX3,5E010414	25
	SOCIETE GENERALE		
IT0006726175	EFFEKTEN	SGEUCGCCPPX4CB4E260615	28
FR0011396621	SOCIETE GENERALE	SGUCG0,1SLC6A190914	37.000
FR0011302546	SOCIETE GENERALE	SGUCG0,1SLC4A161216	10.100
FR0011457357	SOCIETE GENERALE	SGUCG0,1SLC5A181215	14.700
DE000DX7W0K6	DEUTSCHE BANK AG	DBUCGCCPBON108%CB64,99%E220814	23
FR0011193473	SOCIETE GENERALE	SGUCG0,1SLC6A161216	17.300
FR0011396282	SOCIETE GENERALE	SGUCG0,1SLC7A200614	128.200
	BNP PARIBAS		
NL0010401378	ARBITRAGE ISSUANCE	BPAUCGSLTB6,24AB6,24E210314	5.208
	THE ROYAL BANK OF		
GB00B6HY8S06	SCOTLAND PLC	RBUCGSLMS1,05AB6,55E120421	24.631
	THE ROYAL BANK OF		
GB00B7QSBN68	SCOTLAND PLC	RBUCGSLML1,25AB1,32E020215	535
FR0011193424	SOCIETE GENERALE	SGUCG0,1SLC8A191214	192.300
FR0011033497	SOCIETE GENERALE	SGUCG0,0152SLC19,7589A191214	1.000.000
	MACQUARIE		
	STRUCTURED		
DE000MQ4KPQ0	PRODUCTS EU	MQUCGCCPPX3E010414	25
FR0011396076	SOCIETE GENERALE	SGUCG0,1SLP3A210314	1.000.000
FR0011456946	SOCIETE GENERALE	SGUCG0,1SLC6A180915	22.400
	THE ROYAL BANK OF		
GB00B7HRVV09	SCOTLAND PLC	RBUCGCCPPB50%E010615	2
FR0011457381	SOCIETE GENERALE	SGUCG0,1SLP3A151217	41.700
FR0011193440	SOCIETE GENERALE	SGUCG0,1SLC6A181215	20.600
FR0011103589	SOCIETE GENERALE	SGUCG0,0152SLC10,5381A191214	1.000.000
	BNP PARIBAS		
NL0009692870	ARBITRAGE ISSUANCE	BPAUCGCCPPX12,1847AE110214	41
	BNP PARIBAS		
NL0010399309	ARBITRAGE ISSUANCE	BPAUCGCCPBON116%CB4,1513E191214	23
IT0004980014	BANCA IMI	BI UCG0,1SLC6E030314	131.580
	BNP PARIBAS		
NL0010400602	ARBITRAGE ISSUANCE	BPAUCGSLTB4,62AB4,62E210314	1.964
	THE ROYAL BANK OF		
GB00B78TRK62	SCOTLAND PLC	RBUCGSLML2AB2,1E070621	644
FR0011396605	SOCIETE GENERALE	SGUCG0,1SLC5A190914	20.200
FR0011134253	SOCIETE GENERALE	SGUCG0,0152SLC13,1726A191214	1.000.000
FR0011033539	SOCIETE GENERALE	SGUCG0,0152SLC32,9316A191214	1.000.000
FR0011456763	SOCIETE GENERALE	SGUCG0,1SLC7A190615	37.000
FR0011457134	SOCIETE GENERALE	SGUCG0,1SLC7A180915	32.900

FR0011193465	SOCIETE GENERALE	SGUCG0,1SLP3A181215	94.300
IT0004959299	BANCA IMI	BI UCG0,1SLC4,5E030314	18.050
FR0011457340	SOCIETE GENERALE	SGUCG0,1SLP3A180915	113.600
GB00B9D3V617	THE ROYAL BANK OF SCOTLAND PLC	RBUCGCCPXPB2,912E190314	22
IT0006723677	SOCIETE GENERALE	SGEUCGCCPXP4,246CB2,7E250714	25
FR0011396233	EFFEKTEN	SGUCG0,1SLC6A200614	49.000
FR0011396803	SOCIETE GENERALE	SGUCG0,1SLP2,6A190914	833.300
FR0011396191	SOCIETE GENERALE	SGUCG0,1SLC5A200614	22.600
GB00B8QQZF79	THE ROYAL BANK OF SCOTLAND PLC	RBUCGSLML3AB3,15E161115	865
NL0009060276	THE ROYAL BANK OF SCOTLAND PLC	RBUCGSLMS3AB16,95E140119	14.080
FR0011456680	SOCIETE GENERALE	SGUCG0,1SLC5A190615	16.300
FR0011457373	SOCIETE GENERALE	SGUCG0,1SLC8A151217	20.200
IT0004959315	BANCA IMI	BI UCG0,1SLC5,5E030314	52.630
FR0011193432	SOCIETE GENERALE	SGUCG0,1SLP3A191214	294.100
FR0011396126	SOCIETE GENERALE	SGUCG0,1SLP3,4A210314	1.000.000
FR0011396787	SOCIETE GENERALE	SGUCG0,1SLC7A190914	74.600
DE000MQ4KPP2	MACQUARIE STRUCTURED PRODUCTS EU	MQUCGCCPXP2,5E010414	25
FR0011456417	SOCIETE GENERALE	SGUCG0,1SLC7A200315	42.700
NL0010389722	BNP PARIBAS	BPAUCGCCPXP4,186AE260216	24
FR0011033489	ARBITRAGE ISSUANCE	SGUCG0,0152SLC15,8071A191214	1.000.000
NL0010397972	SOCIETE GENERALE	BPAUCGCCPBON115%CB2,5354E180714	22
NL0010398798	BNP PARIBAS	BPAUCGCCPBON125%CB3,0745E190615	21
XS0674623276	ARBITRAGE ISSUANCE	INGUCGCCPBON7,822555AB2,64276E230915	2
GB00B85WX294	INGBANK	RBUCGSLML2,1AB2,21E020215	658
GB00B8C50T79	THE ROYAL BANK OF SCOTLAND PLC	RBUCGSLML2,25AB2,37E020215	685
FR0011302066	THE ROYAL BANK OF SCOTLAND PLC	SGUCG0,1SLP1,6A181215	416.700
FR0011396332	SOCIETE GENERALE	SGUCG0,1SLP2,6A200614	1.000.000
IT0006724634	SOCIETE GENERALE	SGEUCGCCPXP4,3692CB2,5E301214	26
NL0010398780	EFFEKTEN	BPAUCGCCPBON120%CB3,311E191214	22
FR0011134261	BNP PARIBAS	SGUCG0,0152SLP5,269A191214	238.100
FR0011395920	ARBITRAGE ISSUANCE	SGUCG0,1SLC5A210314	26.300
DE000CZ36R97	SOCIETE GENERALE	CBKUCGCCPBON120%CB1,661E021014	2
FR0011456649	COMMERZBANK	SGUCG0,1SLP3A200315	200.000
GB00B9D47N38	SOCIETE GENERALE	RBUCGSLML3,2AB3,52E030619	919
GB00B9D4JD75	THE ROYAL BANK OF SCOTLAND PLC	RBUCGSLML3,12AB3,44E100619	894
GB00B8C50S62	THE ROYAL BANK OF SCOTLAND PLC	RBUCGSLML2,3AB2,42E0202015	694

	SCOTLAND PLC		
FR0011456714	SOCIETE GENERALE MACQUARIE STRUCTURED	SGUCG0,1SLC6A190615	24.300
DE000MQ3J4G2	PRODUCTS EU	MQUCGCCPCHB6,06E020614	41
FR0011396845	SOCIETE GENERALE	SGUCG0,1SLP3A190914	454.500
FR0011396860	SOCIETE GENERALE BNP PARIBAS	SGUCG0,1SLP3,4A190914	277.800
NL0010398368	ARBITRAGE ISSUANCE	BPAUCGCCPBON119%CB2,1732E160115	21
FR0011456813	SOCIETE GENERALE BNP PARIBAS	SGUCG0,1SLP3A190615	138.900
NL0010363966	ARBITRAGE ISSUANCE	BPAUCGCCPPXP4,758AE010216	22
FR0011302017	SOCIETE GENERALE	SGUCG0,1SLP1,6A191214	1.000.000
FR0011396472	SOCIETE GENERALE	SGUCG0,1SLP3,4A200614	625.000
FR0011456029	SOCIETE GENERALE	SGUCG0,1SLC5A200315	17.200
FR0011457365	SOCIETE GENERALE	SGUCG0,1SLC6A151217	14.100
FR0011033513	SOCIETE GENERALE SOCIETE GENERALE	SGUCG0,0152SLC26,3452A191214	1.000.000
IT0006726431	EFFEKTEN BNP PARIBAS	SGEUNENEICCPXPAE300617	23
NL0009099936	ARBITRAGE ISSUANCE BNP PARIBAS	BPAURSSFCPSHQCE170414	24
NL0009313113	ARBITRAGE ISSUANCE BNP PARIBAS	BPAUEIEGTCPSHE060115	3
NL0010399259	ARBITRAGE ISSUANCE	BPAUSCCPBON123%CB1,358E190615	22
CH0149911601	CREDIT SUISSE	CRSUSDCNYCNPOP6,3029P150%E160315	2
IT0004842610	BANCA ALETTI	ALUSDEURCCPCH0,793E310817	27
NL0009654672	THE ROYAL BANK OF SCOTLAND PLC	RBSAUDVALCNPBENE241115	25
NL0009654680	THE ROYAL BANK OF SCOTLAND PLC	RBSCADVALCNPBENE241115	26
NL0009654631	THE ROYAL BANK OF SCOTLAND PLC	RBSCHFVALCNPBENE241115	23
NL0009654664	THE ROYAL BANK OF SCOTLAND PLC	RBSGBPVALCNPBENE241115	24
NL0009654599	THE ROYAL BANK OF SCOTLAND PLC	RBSJPYVALCNPBENE241115	31
NL0009654607	THE ROYAL BANK OF SCOTLAND PLC	RBSMXNVALCNPBENE241115	24
NL0009654615	THE ROYAL BANK OF SCOTLAND PLC	RBSNZDVALCNPBENE241115	22
NL0009654656	THE ROYAL BANK OF SCOTLAND PLC	RBSTRYVALCNPBENE241115	36
NL0009654649	THE ROYAL BANK OF SCOTLAND PLC	RBSUSDVALCNPBENE241115	25
NL0009654623	THE ROYAL BANK OF SCOTLAND PLC	RBSZARVALCNPBENE241115	34
NL0009312339	BNP PARIBAS ARBITRAGE ISSUANCE	BPAVNSBTRCCPXPPE290115	25
NL0010398038	BNP PARIBAS ARBITRAGE ISSUANCE	BPAVWNVTGCCPBON114%CB114,205E160115	22

NL0010391041	BNP PARIBAS ARBITRAGE ISSUANCE	BPAVWNVTGCCPXP155AE290316	24
NL0010388963	BNP PARIBAS ARBITRAGE ISSUANCE	BPAVOLBMWCCPXPAB55%E290216	23
DE000HV7LL50	UNICREDIT BANK SOCIETE GENERALE	UCHWIG20CNPBENE200614	437
IT0006720491	EFFEKTEN SOCIETE GENERALE	SGEWAEXTRCNPBENE240616	48
IT0006720459	EFFEKTEN SOCIETE GENERALE	SGEBIOXCNPBENE240616	150
IT0006720475	EFFEKTEN SOCIETE GENERALE	SGESOLEXCNPBENE240616	122
IT0006722380	EFFEKTEN SOCIETE GENERALE	SGEURAXCNPBENE170217	58
IT0006720483	EFFEKTEN	SGEWOWEXCNPBENE240616	9
FR0011453455	SOCIETE GENERALE THE ROYAL BANK OF	SGUSYHO0,01SLC29A191214	24.600
GB00B7PN5G31	SCOTLAND PLC	RBUSYHOSLML13AB13,98E050115	127
FR0011341965	SOCIETE GENERALE	SGUSYHO0,01SLC18A191214	14.700
FR0011645167	SOCIETE GENERALE THE ROYAL BANK OF	SGUSYHO0,01SLC43A181215	33.100
GB00B7PN5H48	SCOTLAND PLC THE ROYAL BANK OF	RBUSYHOSLML12AB12,9E050115	122
GB00B7PN5J61	SCOTLAND PLC	RBUSYHOSLML11AB11,83E050115	118
FR0011645159	SOCIETE GENERALE	SGUSYHO0,01SLC41A181215	31.100
FR0011546480	SOCIETE GENERALE THE ROYAL BANK OF	SGUSYHO0,01SLC36A191214	36.000
GB00B8WQFN91	SCOTLAND PLC	RBUSYHOSLML16AB17,2E160117	142
FR0011373414	SOCIETE GENERALE	SGUSYHO0,01SLC26A191214	21.100
IT0004962988	UNICREDIT	UCUSYHO0,1SLP30A200614	32.000
IT0004962996	UNICREDIT	UCUSYHO0,1SLC35A200614	4.000
FR0011645134	SOCIETE GENERALE	SGUSYHO0,01SLC39A191214	42.700
FR0011341981	SOCIETE GENERALE THE ROYAL BANK OF	SGUSYHO0,01SLC19A191214	15.300
GB00B7PMPB55	SCOTLAND PLC	RBZGCSLMS14AB11,2E050115	337
NL0010610267	BNP PARIBAS ARBITRAGE ISSUANCE	BPAEUS50CP3086,64AE291117	3
NL0010610333	BNP PARIBAS ARBITRAGE ISSUANCE	BPAEUS50CCPBON3055,98E231117	3
NL0010623500	BNP PARIBAS ARBITRAGE ISSUANCE	BPAENICP17,49AE020118	3