

	BARR	Codice Isin	Strategy Code	Cod BNL	Durata	Upfront	Scadenza	Knock-out	Partecipaz.rialzr	cap	gar.cap.	bonus	Ref initial	Cap level	Knock out
Twin Win Eurostoxx		XS0330913541	CE0019UR	2000660	3,5 anni	3,20%	24/06/2011	53%(fino di	100%		no		4384,65		2323,86
Equity Protection Eni Cap		XS0330913970		2000661	3 anni	2,50%	24/12/2010		100%	130%	si		24,60	31,98	
Equity Protection Enel		XS0330913202		2000662	4 anni	2,90%	09/12/2001				si		8,24		
Eq.Prot Clean Energies		XS0330912659		2000663	4 anni	3,50%	23/12/2011		70%		si		90,88		
Jet Telecom Italia		XS0336723142	CE0028UR	2000667	2 anni	2%	15/01/2010		200%	% (radd6l	no		2,04	2,65	
Equity Protection Eni Cap		XS0336729693	CE0030UR	2000668	3 anni	1,30%	21/01/2011		100%	130%	si		21,59	28,07	
Equity protection Enel		XS0336728968	CE0029UR	2000669	5 anni	2,70%	18/01/2013		100%		si		7,44		
Athena Eurostoxx		XS0343051701	CE0040UR	2000689	4,5	3,50%	03/09/2012	70%			no		3724,5		2607,15
Twin Win Telecom	SI	XS0343537600	CE0042UR	2000690	3,58	3,50%	16/09/2011	60%*	100%		no		1,661		0,9966
Bonus Generali	SI	XS0343536628	CE0041UR	2000691	3,5	3%	19/08/2011	75%			no		28,47		21,3525
Athena Eurostoxx		NL0006089872		2000716	4,5 anni	3%		70%			no		3628,06		2539,64
Equity Protection cap Intesa		NL0006089864		2000717	4a 4mesi	3,50%			100%	130%	si		4,465	5,8	
Equity Protection cap Unicredit		NL0006089880		2000718	4a 4mesi	3,50%			100%	130%	si		4,24	5,512	
Athena Eurostoxx		NL0006090706	CE0070UR	2000729	4,5 anni	3,50%	30/10/2012	70%			no		3825,02		2677,514
Equity Protection cap Eni		NL0006090714	CE0075UR	2000730	4 anni 3m	3,75%	19/07/2012		100%	130%	si		27,74	32,162	
Equity Protection cap Unicredit		NL0006090698	CE0074UR	2000731	4 anni 3m	3,75%	20/07/2012		100%	130%	si		4,88	6,344	
EqProt cap DJ Stoxx Healthcare		NL0006090748		2000743	4 anni	3,76%			100%	140%	90%		344,04	481,656	
EqProt cap Enel		NL0006090722		2000744	4 anni 2m	3,80%			100%	145%	si		7,165	10,3893	
EqProt cap Eni		NL0006090730		2000745	4 anni 2m	3,80%			100%	130%	si		25,88	33,644	
Athena Eurostoxx		NL0006295404	CE0161UI	2000755	3 anni	3,00%	30/06/2011	70%			no		3352,81		
Equity Protection cap Generali		NL0006295420	CE0162UI	2000756	3 anni	2,50%	30/06/2011		100%	123%	si		24,37	29,9751	
Equity Prot.cap Paniere Olimpico		NL0006295412	CE0129UI	2000757	4 anni	3,40%	29/03/2012		100%	131%	si		100	131	
Equity Pr. Cap Paniere Energ.		NL0006295529	CE178UR	2000761	4 anni	3,07%	14/08/2012		100%	150%	si		100		
Equity Pr. Cap Allianz		NL0006295537	CE187UR	2000762	4 anni	3,25%	13/08/2012		100%	136%	si		109,48	148,8928	
Equity Pr. Cap Paniere Energ.		NL0006297012	CE0196UR	2000763	4 anni	3,15%	17/08/2012		100%	150%	si		100		
Equity Pr.Cap Paniere Energ.		NL0006297020	CE0192UR	2000767	4 anni	3,25%				150%	si		100		
Equity Pr.Cap Paniere Telefonici		NL0006297038	CE0205UR	2000768	4 anni	3,30%				150%	si		100		
Equity Pr.Cap Paniere Gas		NL0006298648	CE0224UR	2000777	4 anni	3,45%	03/12/2012		100%	145%	si				