

**COMISIÓN NACIONAL DEL MERCADO DE VALORES**

Dirección de Mercados Primarios  
Paseo de la Castellana, 19  
28046 Madrid

27 de febrero de 2008

Muy Señores Nuestros:

**Ref: Admisión de las 1.044 emisiones de warrants de Commerzbank A.G.**

D. Guillermo Frühbeck Borrero, en nombre y representación del emisor, COMMERZBANK AKTIENGESELLSCHAFT, inscrita en el Registro Mercantil de Frankfurt am Main con el número de registro 32.000, y domiciliada en Kaiserplatz, 1, 60261 Frankfurt am Main.

**CERTIFICA**

Que el contenido del disquete adjunto se corresponde total y fielmente con las Condiciones Finales de las 1.044 emisiones de warrants de Commerzbank, A.G. inscritas en los registros oficiales de la Comisión Nacional del Mercado de Valores con fecha 27 de febrero de 2008.

Asimismo, autoriza la publicación de las mismas en la página web de la Comisión Nacional del Mercado de Valores a efectos informativos.

Y para que así conste y surta los efectos oportunos se expide la presente certificación en Madrid, a 27 de febrero de 2008.

Atentamente,

En nombre y representación de COMMERZBANK AKTIENGESELLSCHAFT

P.p.

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D. Guillermo Frühbeck Borrero

**COMMERZBANK AKTIENGESELLSCHAFT**  
Frankfurt am Main

**Final Terms**

dated February 11, 2008

with respect to the

**Base Prospectus**

dated February 4, 2008

relating to

**Warrants  
on  
European Shares**

to be publicly offered in the Kingdom of Spain

**COMMERZBANK** 

## General Information

This document contains the Final Terms of the Warrants described herein and must be read in conjunction with the Base Prospectus dated February 4, 2008 (the "**Base Prospectus**"). Full information on the Issuer and the offer of the Warrants is only available on the basis of a combination of these Final Terms and the Base Prospectus.

**Prospective purchasers of the Warrants are advised to read the complete Base Prospectus including the chapter on "Risk Factors" and to seek their own advice (including tax consultants and accountholding bank) before reaching an investment decision.**

### Prospectus Liability

Commerzbank Aktiengesellschaft, Frankfurt am Main (hereinafter also "**Commerzbank**", "**Bank**", "**Issuer**" or "**Company**", together with its affiliates "**Commerzbank Group**" or "**Group**") accepts responsibility for the information contained in these Final Terms. The Issuer hereby declares that having taken all reasonable care to ensure that such is the case, the information contained in these Final Terms is, to the best of its knowledge, in accordance with the facts and contains no omission likely to affect its import.

No person is or has been authorised by the Issuer to give any information or to make any representation not contained in or not consistent with these Final Terms or any other information supplied in connection with these Final Terms or the Warrants and, if given or made, such information or representation must not be relied upon as having been authorised by the Issuer.

Any information contained in these Final Terms is as of the date indicated in these Final Terms. The delivery of these Final Terms does not at any time imply that any information contained herein is correct as of any time subsequent to the date indicated in these Final Terms.

### Subscription and Sale

The Issuer has issued on February 11, 2008 (the "**Issue Date**") warrants of 2008 (the "**Warrants**") on European Shares with an issue size and an issue price per series of Warrants as detailed in the following table. The Warrants shall be publicly offered in the Kingdom of Spain as of the first day on which the Warrants have been admitted to trading on the Madrid Stock Exchange.

### Increases of a Series of Warrants

The Issuer reserves the right to issue from time to time without the consent of the Warrantholders additional tranches of Warrants with substantially identical terms, so that the same shall be consolidated to form a single series bearing the same security codes and increase the size of the Warrants issued previously.

### Characteristics

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3THG0	Abengoa, S.A. ES0105200416	16.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	1.25
Call	DE000CB3THH8	Abengoa, S.A. ES0105200416	18.00	0.2	08.02.2008 - 18.09.2008	MCE	1,000,000	1.11
Call	DE000CB3THJ4	Abengoa, S.A. ES0105200416	18.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	1.23
Call	DE000CB3THK2	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.72

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3THL0	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 19.03.2009	MCE	1,000,000	1.12
Call	DE000CB3THM8	Abengoa, S.A. ES0105200416	24.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.64
Call	DE000CB3THN6	Abengoa, S.A. ES0105200416	25.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.29
Call	DE000CB3THP1	Abengoa, S.A. ES0105200416	25.00	0.2	08.02.2008 - 18.09.2008	MCE	1,000,000	0.43
Call	DE000CB3THQ9	Abengoa, S.A. ES0105200416	30.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.29
Call	DE000CB3THR7	Abengoa, S.A. ES0105200416	30.00	0.2	08.02.2008 - 19.03.2009	MCE	1,000,000	0.39
Put	DE000CB3THS5	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 18.09.2008	MCE	1,000,000	0.58
Put	DE000CB3THT3	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.69
Call	DE000CB3THU1	Abertis Infraestructuras, S.A. ES0111845014	19.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.42
Call	DE000CB3THV9	Abertis Infraestructuras, S.A. ES0111845014	20.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.42
Call	DE000CB3THW7	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.39
Call	DE000CB3THX5	Abertis Infraestructuras, S.A. ES0111845014	22.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.26
Call	DE000CB3THY3	Abertis Infraestructuras, S.A. ES0111845014	22.50	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.14
Call	DE000CB3THZ0	Abertis Infraestructuras, S.A. ES0111845014	23.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.33
Call	DE000CB3TJA9	Abertis Infraestructuras, S.A. ES0111845014	23.50	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.18
Call	DE000CB3TJB7	Abertis Infraestructuras, S.A. ES0111845014	24.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.21
Put	DE000CB3TJC5	Abertis Infraestructuras, S.A. ES0111845014	19.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.30
Put	DE000CB3TJD3	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.44
Put	DE000CB3TJE1	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.59
Call	DE000CB3TJF8	Acciona, S.A. ES0125220311	160.00	0.02	08.02.2008 - 19.06.2008	MCE	1,000,000	0.55
Call	DE000CB3TJG6	Acciona, S.A. ES0125220311	170.00	0.02	08.02.2008 - 18.09.2008	MCE	1,000,000	0.55
Call	DE000CB3TJH4	Acciona, S.A. ES0125220311	190.00	0.02	08.02.2008 - 18.12.2008	MCE	1,000,000	0.47
Call	DE000CB3TJJ0	Acciona, S.A. ES0125220311	190.00	0.02	08.02.2008 - 19.03.2009	MCE	1,000,000	0.54
Call	DE000CB3TJK8	Acciona, S.A. ES0125220311	200.00	0.02	08.02.2008 - 18.09.2008	MCE	1,000,000	0.31

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TJL6	Acciona, S.A. ES0125220311	220.00	0.02	08.02.2008 - 19.06.2008	MCE	1,000,000	0.12
Call	DE000CB3TJM4	Acciona, S.A. ES0125220311	220.00	0.02	08.02.2008 - 19.03.2009	MCE	1,000,000	0.17
Call	DE000CB3TJN2	Acciona, S.A. ES0125220311	225.00	0.02	08.02.2008 - 18.09.2008	MCE	1,000,000	0.18
Call	DE000CB3TJP7	Acciona, S.A. ES0125220311	230.00	0.02	08.02.2008 - 18.12.2008	MCE	1,000,000	0.24
Put	DE000CB3TJQ5	Acciona, S.A. ES0125220311	160.00	0.02	08.02.2008 - 18.12.2008	MCE	1,000,000	0.50
Put	DE000CB3TJR3	Acciona, S.A. ES0125220311	170.00	0.02	08.02.2008 - 18.09.2008	MCE	1,000,000	0.53
Put	DE000CB3TJS1	Acciona, S.A. ES0125220311	180.00	0.02	08.02.2008 - 19.06.2008	MCE	1,000,000	0.53
Call	DE000CB3TJT9	Acerinox, S.A. ES0132105018	14.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.55
Call	DE000CB3TJU7	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.49
Call	DE000CB3TJV5	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.55
Call	DE000CB3TJW3	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.61
Call	DE000CB3TJX1	Acerinox, S.A. ES0132105018	16.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.30
Call	DE000CB3TJY9	Acerinox, S.A. ES0132105018	17.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.29
Call	DE000CB3TJZ6	Acerinox, S.A. ES0132105018	18.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.28
Call	DE000CB3TKA7	Acerinox, S.A. ES0132105018	19.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.15
Call	DE000CB3TKB5	Acerinox, S.A. ES0132105018	20.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.16
Call	DE000CB3TKC3	Acerinox, S.A. ES0132105018	20.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.21
Call	DE000CB3TKD1	Acerinox, S.A. ES0132105018	21.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.07
Put	DE000CB3TKE9	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.17
Put	DE000CB3TKF6	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.25
Put	DE000CB3TKG4	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.31
Put	DE000CB3TKH2	Acerinox, S.A. ES0132105018	17.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.44
Call	DE000CB3TKJ8	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	30.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	1.06

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TKK6	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	30.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	1.10
Call	DE000CB3TKL4	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	33.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.89
Call	DE000CB3TKM2	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	35.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.46
Call	DE000CB3TKN0	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	35.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.56
Call	DE000CB3TKP5	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	36.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.69
Call	DE000CB3TKQ3	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	38.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.49
Call	DE000CB3TKR1	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	40.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.16
Call	DE000CB3TKS9	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	40.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.26
Call	DE000CB3TKT7	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	42.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.36
Call	DE000CB3TKU5	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	43.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.26
Call	DE000CB3TKV3	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	45.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.11
Put	DE000CB3TKW1	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	32.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.26
Put	DE000CB3TKX9	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	34.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.69
Put	DE000CB3TKY7	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	36.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.66
Call	DE000CB3TKZ4	Amper, S.A. ES0109260531	11.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.31
Call	DE000CB3TLA5	Amper, S.A. ES0109260531	12.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.22
Call	DE000CB3TLB3	Amper, S.A. ES0109260531	12.50	0.2	08.02.2008 - 18.09.2008	MCE	150,000	0.28
Call	DE000CB3TLC1	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	0.79

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TLD9	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 18.12.2008	MCE	300,000	0.91
Call	DE000CB3TLE7	Antena 3 de Televisión, S.A. ES0109427734	9.00	0.5	08.02.2008 - 18.09.2008	MCE	300,000	0.63
Call	DE000CB3TLF4	Antena 3 de Televisión, S.A. ES0109427734	10.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	0.28
Call	DE000CB3TLG2	Antena 3 de Televisión, S.A. ES0109427734	10.00	0.5	08.02.2008 - 18.12.2008	MCE	300,000	0.47
Call	DE000CB3TLH0	Antena 3 de Televisión, S.A. ES0109427734	11.00	0.5	08.02.2008 - 18.09.2008	MCE	300,000	0.28
Call	DE000CB3TLJ6	Antena 3 de Televisión, S.A. ES0109427734	12.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	0.08
Call	DE000CB3TLK4	Antena 3 de Televisión, S.A. ES0109427734	13.00	0.5	08.02.2008 - 18.09.2008	MCE	300,000	0.11
Put	DE000CB3TLL2	Antena 3 de Televisión, S.A. ES0109427734	7.00	0.5	08.02.2008 - 18.12.2008	MCE	300,000	0.18
Put	DE000CB3TLM0	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 18.09.2008	MCE	300,000	0.24
Put	DE000CB3TLN8	Antena 3 de Televisión, S.A. ES0109427734	9.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	0.35
Call	DE000CB3TLP3	Avanzit, S.A. ES0172708317	2.50	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	0.21
Call	DE000CB3TLQ1	Avanzit, S.A. ES0172708317	3.00	0.5	08.02.2008 - 18.09.2008	MCE	1,000,000	0.17
Call	DE000CB3TLR9	Avanzit, S.A. ES0172708317	3.50	0.5	08.02.2008 - 18.12.2008	MCE	1,000,000	0.16
Call	DE000CB3TLS7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	12.00	0.1	08.02.2008 - 19.06.2008	MCE	2,500,000	0.23
Call	DE000CB3TLT5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.19
Call	DE000CB3TLU3	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.21
Call	DE000CB3TLV1	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	14.00	0.1	08.02.2008 - 19.06.2008	MCE	2,500,000	0.10
Call	DE000CB3TLW9	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.06.2008	MCE	2,500,000	0.06
Call	DE000CB3TLX7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.09
Call	DE000CB3TLY5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.11
Call	DE000CB3TLZ2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.03.2009	MCE	2,500,000	0.13
Call	DE000CB3TMA3	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	16.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.06

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TMB1	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	16.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.08
Call	DE000CB3TMC9	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	17.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.05
Call	DE000CB3TMD7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	17.00	0.1	08.02.2008 - 19.03.2009	MCE	2,500,000	0.07
Call	DE000CB3TME5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	18.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.02
Put	DE000CB3TMF2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	12.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.08
Put	DE000CB3TMG0	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 19.06.2008	MCE	2,500,000	0.09
Put	DE000CB3TMH8	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.14
Put	DE000CB3TMJ4	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.06.2008	MCE	2,500,000	0.19
Put	DE000CB3TMK2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.09.2008	MCE	2,500,000	0.22
Put	DE000CB3TML0	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.12.2008	MCE	2,500,000	0.24
Call	DE000CB3TMM8	Banco de Sabadell, S.A. ES0113860A34	5.00	1	08.02.2008 - 19.06.2008	MCE	1,000,000	1.19
Call	DE000CB3TMN6	Banco de Sabadell, S.A. ES0113860A34	5.00	1	08.02.2008 - 18.12.2008	MCE	1,000,000	1.34
Call	DE000CB3TMP1	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.53
Call	DE000CB3TMQ9	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.68
Call	DE000CB3TMR7	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.75
Call	DE000CB3TMS5	Banco de Sabadell, S.A. ES0113860A34	6.50	1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.65
Call	DE000CB3TMT3	Banco de Sabadell, S.A. ES0113860A34	7.00	1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.17
Call	DE000CB3TMU1	Banco de Sabadell, S.A. ES0113860A34	7.00	1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.37
Call	DE000CB3TMV9	Banco de Sabadell, S.A. ES0113860A34	7.50	1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.18
Call	DE000CB3TMW7	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.04
Call	DE000CB3TMX5	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.16
Call	DE000CB3TMY3	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.24



type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3TMZ0	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.49
Put	DE000CB3TNA1	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.71
Call	DE000CB3TNB9	Banco de Valencia, S.A. ES0113980330	35.00	0.05	08.02.2008 - 19.06.2008	MCE	150,000	0.19
Call	DE000CB3TNC7	Banco de Valencia, S.A. ES0113980330	36.00	0.05	08.02.2008 - 18.09.2008	MCE	150,000	0.21
Call	DE000CB3TND5	Banco de Valencia, S.A. ES0113980330	38.00	0.05	08.02.2008 - 18.12.2008	MCE	150,000	0.21
Call	DE000CB3TNE3	Banco Español de Crédito, S.A. / ES0113440038	8.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	1.82
Call	DE000CB3TNF0	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.97
Call	DE000CB3TNG8	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	1.10
Call	DE000CB3TNH6	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	1.20
Call	DE000CB3TNJ2	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	1.28
Call	DE000CB3TNK0	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.42
Call	DE000CB3TNL8	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.56
Call	DE000CB3TNM6	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.66
Call	DE000CB3TNN4	Banco Español de Crédito, S.A. / ES0113440038	14.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.26
Call	DE000CB3TNP9	Banco Español de Crédito, S.A. / ES0113440038	15.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.24
Call	DE000CB3TNQ7	Banco Español de Crédito, S.A. / ES0113440038	15.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	0.31
Put	DE000CB3TNR5	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.52
Put	DE000CB3TNS3	Banco Español de Crédito, S.A. / ES0113440038	10.50	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.47
Put	DE000CB3TNT1	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	1.07
Call	DE000CB3TNU9	Banco Pastor, S.A. ES0113770434	10.00	0.5	08.02.2008 - 18.12.2008	MCE	300,000	2.02
Call	DE000CB3TNV7	Banco Pastor, S.A. ES0113770434	11.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	1.35
Call	DE000CB3TNW5	Banco Pastor, S.A. ES0113770434	13.00	0.5	08.02.2008 - 19.06.2008	MCE	300,000	0.80
Call	DE000CB3TNX3	Banco Pastor, S.A. ES0113770434	14.00	0.5	08.02.2008 - 18.12.2008	MCE	150,000	1.03
Call	DE000CB3TNY1	Banco Popular Español, S.A. ES0113790531	8.00	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	1.13

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price In EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TNZ8	Banco Popular Español, S.A. ES0113790531	9.00	0.5	08.02.2008 - 18.09.2008	MCE	1,000,000	0.88
Call	DE000CB3TPA6	Banco Popular Español, S.A. ES0113790531	10.00	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	0.46
Call	DE000CB3TPB4	Banco Popular Español, S.A. ES0113790531	10.00	0.5	08.02.2008 - 18.12.2008	MCE	1,000,000	0.64
Call	DE000CB3TPC2	Banco Popular Español, S.A. ES0113790531	11.00	0.5	08.02.2008 - 18.09.2008	MCE	1,000,000	0.34
Call	DE000CB3TPD0	Banco Popular Español, S.A. ES0113790531	11.00	0.5	08.02.2008 - 19.03.2009	MCE	1,000,000	0.49
Call	DE000CB3TPE8	Banco Popular Español, S.A. ES0113790531	12.00	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	0.11
Call	DE000CB3TPF5	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	0.06
Call	DE000CB3TPG3	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 18.09.2008	MCE	1,000,000	0.12
Call	DE000CB3TPH1	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 18.12.2008	MCE	1,000,000	0.17
Call	DE000CB3TPJ7	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 19.03.2009	MCE	1,000,000	0.21
Put	DE000CB3TPK5	Banco Popular Español, S.A. ES0113790531	8.00	0.5	08.02.2008 - 18.12.2008	MCE	1,000,000	0.37
Put	DE000CB3TPL3	Banco Popular Español, S.A. ES0113790531	9.00	0.5	08.02.2008 - 19.06.2008	MCE	1,000,000	0.35
Call	DE000CB3TPM1	Banco Santander, S.A. ES0113900J37	10.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	1.22
Call	DE000CB3TPN9	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.82
Call	DE000CB3TPP4	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 19.06.2008	MCE	2,500,000	0.44
Call	DE000CB3TPQ2	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.56
Call	DE000CB3TPR0	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	0.65
Call	DE000CB3TPS8	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 19.03.2009	MCE	2,500,000	0.73
Call	DE000CB3TPT6	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.36
Call	DE000CB3TPU4	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	0.44
Call	DE000CB3TPV2	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 19.06.2008	MCE	2,500,000	0.13
Call	DE000CB3TPW0	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.22
Call	DE000CB3TPX8	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	0.29
Call	DE000CB3TPY6	Banco Santander, S.A. ES0113900J37	15.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.13

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TPZ3	Banco Santander, S.A. ES0113900J37	15.00	0.5	08.02.2008 - 19.03.2009	MCE	2,500,000	0.25
Put	DE000CB3TQA4	Banco Santander, S.A. ES0113900J37	10.00	0.5	08.02.2008 - 19.03.2009	MCE	2,500,000	0.51
Put	DE000CB3TQB2	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 19.06.2008	MCE	2,500,000	0.40
Put	DE000CB3TQC0	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.52
Put	DE000CB3TQD8	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	0.62
Put	DE000CB3TQE6	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	0.75
Put	DE000CB3TQF3	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.09.2008	MCE	2,500,000	1.04
Put	DE000CB3TQG1	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.12.2008	MCE	2,500,000	1.13
Call	DE000CB3TQH9	Bankinter, S.A. ES0113679338	8.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	1.26
Call	DE000CB3TQJ5	Bankinter, S.A. ES0113679338	8.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	1.49
Call	DE000CB3TQK3	Bankinter, S.A. ES0113679338	9.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	1.31
Call	DE000CB3TQL1	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.65
Call	DE000CB3TQM9	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.82
Call	DE000CB3TQN7	Bankinter, S.A. ES0113679338	12.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.45
Call	DE000CB3TQP2	Bankinter, S.A. ES0113679338	12.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.59
Call	DE000CB3TQQ0	Bankinter, S.A. ES0113679338	13.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	0.57
Call	DE000CB3TQR8	Bankinter, S.A. ES0113679338	14.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.12
Call	DE000CB3TQS6	Bankinter, S.A. ES0113679338	14.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.24
Call	DE000CB3TQT4	Bankinter, S.A. ES0113679338	15.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.29
Call	DE000CB3TQU2	Bankinter, S.A. ES0113679338	16.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	0.32
Put	DE000CB3TQV0	Bankinter, S.A. ES0113679338	9.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.69
Put	DE000CB3TQW8	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.65
Put	DE000CB3TQX6	Bankinter, S.A. ES0113679338	11.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	1.21
Call	DE000CB3TQY4	Boisas y Mercados Espańoles, S.A. ES0115056139	38.00	0.1	08.02.2008 - 19.06.2008	MCE	500,000	0.58

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TQZ1	Bolsas y Mercados Españoses, S.A. ES0115056139	38.00	0.1	08.02.2008 - 18.12.2008	MCE	500,000	0.78
Call	DE000CB3TRA2	Bolsas y Mercados Españoses, S.A. ES0115056139	42.00	0.1	08.02.2008 - 19.06.2008	MCE	500,000	0.36
Call	DE000CB3TRB0	Bolsas y Mercados Españoses, S.A. ES0115056139	45.00	0.1	08.02.2008 - 18.12.2008	MCE	500,000	0.43
Call	DE000CB3TRC8	Bolsas y Mercados Españoses, S.A. ES0115056139	48.00	0.1	08.02.2008 - 19.06.2008	MCE	500,000	0.14
Call	DE000CB3TRD6	Bolsas y Mercados Españoses, S.A. ES0115056139	48.00	0.1	08.02.2008 - 19.03.2009	MCE	500,000	0.37
Call	DE000CB3TRE4	Bolsas y Mercados Españoses, S.A. ES0115056139	50.00	0.1	08.02.2008 - 19.06.2008	MCE	500,000	0.10
Call	DE000CB3TRF1	Bolsas y Mercados Españoses, S.A. ES0115056139	50.00	0.1	08.02.2008 - 18.12.2008	MCE	500,000	0.26
Call	DE000CB3TRG9	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	8.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	1.24
Call	DE000CB3TRH7	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	9.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.77
Call	DE000CB3TRJ3	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	9.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.99
Call	DE000CB3TRK1	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.47
Call	DE000CB3TRL9	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.59
Call	DE000CB3TRM7	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	0.80
Call	DE000CB3TRN5	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.50	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.58
Call	DE000CB3TRP0	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	11.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.25
Call	DE000CB3TRQ8	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	11.50	0.5	08.02.2008 - 18.09.2008	MCE	500,000	0.28
Call	DE000CB3TRR6	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.11

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TRS4	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.30
Call	DE000CB3TRT2	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 19.03.2009	MCE	500,000	0.39
Call	DE000CB3TRU0	Corporación Financiera Alba, S.A. – Serie B ES0117160111	35.00	0.1	08.02.2008 - 19.06.2008	MCE	150,000	0.63
Call	DE000CB3TRV8	Corporación Financiera Alba, S.A. – Serie B ES0117160111	40.00	0.1	08.02.2008 - 19.06.2008	MCE	150,000	0.30
Call	DE000CB3TRW6	Corporación Financiera Alba, S.A. – Serie B ES0117160111	40.00	0.1	08.02.2008 - 18.12.2008	MCE	150,000	0.47
Call	DE000CB3TRX4	Corporación Financiera Alba, S.A. – Serie B ES0117160111	45.00	0.1	08.02.2008 - 18.12.2008	MCE	150,000	0.27
Call	DE000CB3TRY2	Corporación Mapfre, S.A. ES0124244E34	2.50	1	08.02.2008 - 19.06.2008	MCE	500,000	0.48
Call	DE000CB3TRZ9	Corporación Mapfre, S.A. ES0124244E34	2.60	1	08.02.2008 - 18.12.2008	MCE	500,000	0.54
Call	DE000CB3TSA0	Corporación Mapfre, S.A. ES0124244E34	2.80	1	08.02.2008 - 18.09.2008	MCE	500,000	0.38
Call	DE000CB3TSB8	Corporación Mapfre, S.A. ES0124244E34	3.00	1	08.02.2008 - 19.06.2008	MCE	500,000	0.20
Call	DE000CB3TSC6	Corporación Mapfre, S.A. ES0124244E34	3.30	1	08.02.2008 - 19.06.2008	MCE	500,000	0.10
Call	DE000CB3TSD4	Corporación Mapfre, S.A. ES0124244E34	3.30	1	08.02.2008 - 18.12.2008	MCE	500,000	0.23
Call	DE000CB3TSE2	Corporación Mapfre, S.A. ES0124244E34	3.40	1	08.02.2008 - 18.09.2008	MCE	500,000	0.15
Call	DE000CB3TSF9	Criteria CaixaCorp, S.A. ES0140609019	4.40	1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.26
Call	DE000CB3TSG7	Criteria CaixaCorp, S.A. ES0140609019	4.60	1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.30
Call	DE000CB3TSH5	Criteria CaixaCorp, S.A. ES0140609019	4.80	1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.33
Call	DE000CB3Tsj1	Ebro Puleva, S.A. ES0112501012	10.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	1.31
Call	DE000CB3TSK9	Ebro Puleva, S.A. ES0112501012	12.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.63
Call	DE000CB3TSL7	Ebro Puleva, S.A. ES0112501012	14.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	0.49
Call	DE000CB3TSM5	Enagas S.A. ES0130960018	17.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.58
Call	DE000CB3TSN3	Enagas S.A. ES0130960018	19.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.50
Call	DE000CB3TSP8	Enagas S.A. ES0130960018	20.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.41

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TSQ6	Enagas S.A. ES0130960018	20.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.47
Call	DE000CB3TSR4	Enagas S.A. ES0130960018	21.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.18
Call	DE000CB3TSS2	Enagas S.A. ES0130960018	21.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.34
Call	DE000CB3TST0	Enagas S.A. ES0130960018	22.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.27
Call	DE000CB3TSU8	Enagas S.A. ES0130960018	24.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.22
Put	DE000CB3TSV6	Enagas S.A. ES0130960018	17.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.17
Put	DE000CB3TSW4	Enagas S.A. ES0130960018	18.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.38
Call	DE000CB3TSX2	Endesa S.A. ES0130670112	30.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.60
Call	DE000CB3TSY0	Endesa S.A. ES0130670112	35.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.13
Call	DE000CB3TSZ7	Endesa S.A. ES0130670112	38.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.03
Put	DE000CB3TTA8	Endesa S.A. ES0130670112	30.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.16
Call	DE000CB3TTB6	Faes Farma, S.A. ES0134950F36	7.00	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.77
Call	DE000CB3TTC4	Faes Farma, S.A. ES0134950F36	8.00	0.5	08.02.2008 - 18.09.2008	MCE	150,000	0.54
Call	DE000CB3TTD2	Faes Farma, S.A.ES0134950F36	9.00	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.21
Call	DE000CB3TTE0	Faes Farma, S.A. ES0134950F36	10.00	0.5	08.02.2008 - 18.12.2008	MCE	150,000	0.25
Call	DE000CB3TTF7	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.74
Call	DE000CB3TTG5	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.93
Call	DE000CB3TTH3	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.46
Call	DE000CB3TTJ9	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.55
Call	DE000CB3TTK7	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.25
Call	DE000CB3TTL5	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.46

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TTM3	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.53
Call	DE000CB3TTN1	Fomento de Construcciones y Contratas S.A. ES0122060314	55.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.13
Call	DE000CB3TTP6	Fomento de Construcciones y Contratas S.A. ES0122060314	55.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.21
Call	DE000CB3TTQ4	Fomento de Construcciones y Contratas S.A. ES0122060314	60.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.06
Call	DE000CB3TTR2	Fomento de Construcciones y Contratas S.A. ES0122060314	60.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.20
Call	DE000CB3TTS0	Fomento de Construcciones y Contratas S.A. ES0122060314	65.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.08
Call	DE000CB3TTT8	Fomento de Construcciones y Contratas S.A. ES0122060314	65.00	0.1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.19
Call	DE000CB3TTU6	Fomento de Construcciones y Contratas S.A. ES0122060314	70.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.10
Put	DE000CB3TTV4	Fomento de Construcciones y Contratas S.A. ES0122060314	35.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.34
Put	DE000CB3TTW2	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.30
Put	DE000CB3TTX0	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.74
Put	DE000CB3TTY8	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.81
Call	DE000CB3TTZ5	Gamesa Corporacion Tecnologica S.A. ES0143416115	20.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	1.47
Call	DE000CB3TUA6	Gamesa Corporacion Tecnologica S.A. ES0143416115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.96
Call	DE000CB3TUB4	Gamesa Corporacion Tecnologica S.A. ES0143416115	24.00	0.2	08.02.2008 - 18.09.2008	MCE	1,000,000	0.82
Call	DE000CB3TUC2	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.56
Call	DE000CB3TUD0	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.83

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TUE8	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 18.09.2008	MCE	1,000,000	0.31
Call	DE000CB3TUF5	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.42
Call	DE000CB3TUG3	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 19.03.2009	MCE	1,000,000	0.53
Call	DE000CB3TUH1	Gamesa Corporacion Tecnologica S.A. ES0143416115	32.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.10
Call	DE000CB3TUJ7	Gamesa Corporacion Tecnologica S.A. ES0143416115	35.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.21
Call	DE000CB3TUK5	Gamesa Corporacion Tecnologica S.A. ES0143416115	36.00	0.2	08.02.2008 - 19.03.2009	MCE	1,000,000	0.26
Put	DE000CB3TUL3	Gamesa Corporacion Tecnologica S.A. ES0143416115	20.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.16
Put	DE000CB3TUM1	Gamesa Corporacion Tecnologica S.A. ES0143416115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.12
Put	DE000CB3TUN9	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 19.06.2008	MCE	1,000,000	0.31
Put	DE000CB3TUP4	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 18.12.2008	MCE	1,000,000	0.49
Call	DE000CB3TUQ2	Gas Natural SDG, S.A. ES0116870314	30.00	0.1	08.02.2008 - 19.06.2008	MCE	750,000	0.81
Call	DE000CB3TUR0	Gas Natural SDG, S.A. ES0116870314	30.00	0.1	08.02.2008 - 18.12.2008	MCE	750,000	0.93
Call	DE000CB3TUS8	Gas Natural SDG, S.A. ES0116870314	35.00	0.1	08.02.2008 - 18.09.2008	MCE	750,000	0.54
Call	DE000CB3TUT6	Gas Natural SDG, S.A. ES0116870314	36.00	0.1	08.02.2008 - 18.12.2008	MCE	750,000	0.58
Call	DE000CB3TUJ4	Gas Natural SDG, S.A. ES0116870314	36.00	0.1	08.02.2008 - 19.03.2009	MCE	750,000	0.63
Call	DE000CB3TUV2	Gas Natural SDG, S.A. ES0116870314	38.00	0.1	08.02.2008 - 19.06.2008	MCE	750,000	0.31
Call	DE000CB3TUW0	Gas Natural SDG, S.A. ES0116870314	42.00	0.1	08.02.2008 - 18.12.2008	MCE	750,000	0.33
Call	DE000CB3TUX8	Gas Natural SDG, S.A. ES0116870314	44.00	0.1	08.02.2008 - 19.06.2008	MCE	750,000	0.12
Call	DE000CB3TUY6	Gas Natural SDG, S.A. ES0116870314	45.00	0.1	08.02.2008 - 18.09.2008	MCE	750,000	0.17
Call	DE000CB3TUZ3	Gas Natural SDG, S.A. ES0116870314	45.00	0.1	08.02.2008 - 19.03.2009	MCE	750,000	0.29
Put	DE000CB3TVA4	Gas Natural SDG, S.A. ES0116870314	34.00	0.1	08.02.2008 - 18.12.2008	MCE	750,000	0.36
Put	DE000CB3TVB2	Gas Natural SDG, S.A. ES0116870314	35.00	0.1	08.02.2008 - 19.06.2008	MCE	750,000	0.24



Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TVC0	Gestevisión Telecinco, S.A. ES0152503035	12.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	1.19
Call	DE000CB3TVD8	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.59
Call	DE000CB3TVE6	Gestevisión Telecinco, S.A. ES0152503035	15.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.16
Call	DE000CB3TVF3	Gestevisión Telecinco, S.A. ES0152503035	16.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.25
Call	DE000CB3TVG1	Gestevisión Telecinco, S.A. ES0152503035	17.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.03
Call	DE000CB3TVH9	Gestevisión Telecinco, S.A. ES0152503035	18.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.10
Put	DE000CB3TVJ5	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 19.06.2008	MCE	500,000	0.53
Put	DE000CB3TVK3	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 18.12.2008	MCE	500,000	0.66
Call	DE000CB3TVL1	Grifols, S.A. ES0171996012	13.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.74
Call	DE000CB3TVM9	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.51
Call	DE000CB3TVN7	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.58
Call	DE000CB3TVP2	Grifols, S.A. ES0171996012	16.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.25
Call	DE000CB3TVQ0	Grifols, S.A. ES0171996012	18.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.28
Call	DE000CB3TVR8	Grifols, S.A. ES0171996012	20.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.05
Call	DE000CB3TVS6	Grifols, S.A. ES0171996012	20.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.24
Put	DE000CB3TVT4	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.31
Call	DE000CB3TVU2	Grupo Catalana de Occidente, S.A. ES0116920333	18.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.85
Call	DE000CB3TVV0	Grupo Catalana de Occidente, S.A. ES0116920333	22.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.44
Call	DE000CB3TVW8	Grupo Catalana de Occidente, S.A. ES0116920333	23.00	0.2	08.02.2008 - 18.09.2008	MCE	150,000	0.54
Call	DE000CB3TVX6	Grupo Catalana de Occidente, S.A. ES0116920333	24.00	0.2	08.02.2008 - 18.12.2008	MCE	150,000	0.61
Call	DE000CB3TVY4	Grupo Empresarial ENCE, S.A./ ES0130625512	5.50	0.5	08.02.2008 - 18.09.2008	MCE	150,000	0.71
Call	DE000CB3TVZ1	Grupo Empresarial ENCE, S.A./ ES0130625512	6.00	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.46
Call	DE000CB3TWA2	Grupo Empresarial ENCE, S.A./ ES0130625512	7.00	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.28

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Call	DE000CB3TWB0	Grupo Empresarial ENCE, S.A. / ES0130625512	7.50	0.5	08.02.2008 - 18.09.2008	MCE	150,000	0.35
Call	DE000CB3TWC8	Grupo Ferrovial, S.A. ES0162601019	35.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.66
Call	DE000CB3TWD6	Grupo Ferrovial, S.A. ES0162601019	35.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.82
Call	DE000CB3TWE4	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.49
Call	DE000CB3TWF1	Grupo Ferrovial, S.A. ES0162601019	42.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.31
Call	DE000CB3TWG9	Grupo Ferrovial, S.A. ES0162601019	45.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.37
Call	DE000CB3TWH7	Grupo Ferrovial, S.A. ES0162601019	45.00	0.1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.45
Call	DE000CB3TWW3	Grupo Ferrovial, S.A. ES0162601019	50.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.10
Call	DE000CB3TWK1	Grupo Ferrovial, S.A. ES0162601019	55.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.04
Call	DE000CB3TWL9	Grupo Ferrovial, S.A. ES0162601019	55.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.10
Call	DE000CB3TWM7	Grupo Ferrovial, S.A. ES0162601019	60.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.09
Call	DE000CB3TWN5	Grupo Ferrovial, S.A. ES0162601019	65.00	0.1	08.02.2008 - 19.03.2009	MCE	1,000,000	0.09
Put	DE000CB3TWP0	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.48
Put	DE000CB3TWQ8	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.63
Put	DE000CB3TWR6	Grupo Ferrovial, S.A. ES0162601019	50.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	1.28
Call	DE000CB3TWS4	Iberdrola Renovables, S.A. ES0147645016	3.50	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.95
Call	DE000CB3TWT2	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.96
Call	DE000CB3TWU0	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	1.08
Call	DE000CB3TWW8	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 19.03.2009	MCE	1,500,000	1.18
Call	DE000CB3TWW6	Iberdrola Renovables, S.A. ES0147645016	4.50	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.69
Call	DE000CB3TWX4	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.59
Call	DE000CB3TWY2	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.77
Call	DE000CB3TWZ9	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.90
Call	DE000CB3TXA0	Iberdrola Renovables, S.A. ES0147645016	5.50	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.50

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Call	DE000CB3TXB8	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.43
Call	DE000CB3TXC6	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.61
Call	DE000CB3TXD4	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.76
Call	DE000CB3TXE2	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 19.03.2009	MCE	1,500,000	0.88
Call	DE000CB3TXF9	Iberdrola Renovables, S.A. ES0147645016	6.50	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.55
Call	DE000CB3TXG7	Iberdrola Renovables, S.A. ES0147645016	7.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.65
Call	DE000CB3TXH5	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	1.26
Call	DE000CB3TXJ1	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	1.40
Call	DE000CB3TXK9	Iberdrola, S.A. ES0144580018	9.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.87
Call	DE000CB3TXL7	Iberdrola, S.A. ES0144580018	9.00	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.95
Call	DE000CB3TXM5	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.77
Call	DE000CB3TXN3	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 19.03.2009	MCE	1,500,000	0.84
Call	DE000CB3TXP8	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 18.09.2008	MCE	1,500,000	0.28
Call	DE000CB3TXQ6	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.37
Call	DE000CB3TXR4	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 19.03.2009	MCE	1,500,000	0.44
Put	DE000CB3TXS2	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.09
Put	DE000CB3TXT0	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.23
Put	DE000CB3TXU8	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 19.06.2008	MCE	1,500,000	0.37
Put	DE000CB3TXV6	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	1,500,000	0.57
Call	DE000CB3TXW4	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.46
Call	DE000CB3TXX2	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.54
Call	DE000CB3TXY0	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.20	1	08.02.2008 - 18.09.2008	MCE	1,500,000	0.37
Call	DE000CB3TXZ7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.20	1	08.02.2008 - 19.03.2009	MCE	1,500,000	0.47

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Call	DE000CB3TYA8	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.50	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.18
Call	DE000CB3TYB6	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.80	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.08
Call	DE000CB3TYC4	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.80	1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.18
Call	DE000CB3TYD2	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.00	1	08.02.2008 - 18.09.2008	MCE	1,500,000	0.09
Call	DE000CB3TYE0	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.00	1	08.02.2008 - 19.03.2009	MCE	1,500,000	0.17
Call	DE000CB3TYF7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.30	1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.08
Call	DE000CB3TYG5	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.50	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.01
Put	DE000CB3TYH3	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.10
Put	DE000CB3TYJ9	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.17
Put	DE000CB3TYK7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.50	1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.40
Call	DE000CB3TYL5	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.53
Call	DE000CB3TYM3	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.63
Call	DE000CB3TYN1	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.40
Call	DE000CB3TYP6	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.45
Call	DE000CB3TYQ4	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.59
Call	DE000CB3TYR2	Indra Sistemas, S.A. ES0118594417	18.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.20
Call	DE000CB3TYS0	Indra Sistemas, S.A. ES0118594417	18.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.33
Call	DE000CB3TYT8	Indra Sistemas, S.A. ES0118594417	19.00	0.2	08.02.2008 - 18.09.2008	MCE	500,000	0.19
Call	DE000CB3TYU6	Indra Sistemas, S.A. ES0118594417	19.00	0.2	08.02.2008 - 19.03.2009	MCE	500,000	0.33
Call	DE000CB3TYV4	Indra Sistemas, S.A.ES0118594417	20.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.08
Call	DE000CB3TYW2	Indra Sistemas, S.A. ES0118594417	20.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.20
Put	DE000CB3TYX0	Indra Sistemas, S.A. ES0118594417	14.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.18

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3TYY8	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.12
Put	DE000CB3TYZ5	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.33
Put	DE000CB3TZA5	Indra Sistemas, S.A. ES0118594417	17.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.28
Call	DE000CB3TZB3	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.56
Call	DE000CB3TZC1	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.68
Call	DE000CB3TZD9	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.03.2009	MCE	1,500,000	0.76
Call	DE000CB3TZE7	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.31
Call	DE000CB3TZF4	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.09.2008	MCE	1,500,000	0.37
Call	DE000CB3TZG2	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.46
Call	DE000CB3TZH0	Industria de Diseño Textil S.A. / ES0148396015	40.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.30
Call	DE000CB3TZJ6	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 18.09.2008	MCE	1,500,000	0.13
Call	DE000CB3TZK4	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.19
Call	DE000CB3TZL2	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 19.03.2009	MCE	1,500,000	0.26
Call	DE000CB3TZM0	Industria de Diseño Textil S.A. / ES0148396015	50.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.13
Put	DE000CB3TZN8	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.25
Put	DE000CB3TZP3	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.39
Put	DE000CB3TZQ1	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.50
Put	DE000CB3TZR9	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.66
Put	DE000CB3Tzs7	Industria de Diseño Textil S.A. / ES0148396015	40.00	0.1	08.02.2008 - 18.12.2008	MCE	1,500,000	0.99
Call	DE000CB3TZT5	Inmobiliaria Colonial, S.A. ES0139140018	1.50	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.49
Call	DE000CB3TZU3	Inmobiliaria Colonial, S.A. ES0139140018	2.00	1	08.02.2008 - 19.06.2008	MCE	1,500,000	0.32
Call	DE000CB3TZV1	La Seda de Barcelona, S.A. ES0175290115	1.30	1	08.02.2008 - 19.06.2008	MCE	500,000	0.33
Call	DE000CB3TZW9	La Seda de Barcelona, S.A. ES0175290115	1.50	1	08.02.2008 - 18.09.2008	MCE	500,000	0.32
Call	DE000CB3TZX7	Laboratorios Almirall, S.A. ES0157097017	13.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.57

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3TZY5	Laboratorios Almirall, S.A. ES0157097017	15.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.55
Call	DE000CB3TZZ2	NH Hoteles, S.A. ES0161560018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.89
Call	DE000CB3UAA6	NH Hoteles, S.A. ES0161560018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	1.10
Call	DE000CB3UAB4	NH Hoteles, S.A. ES0161560018	9.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	0.69
Call	DE000CB3UAC2	NH Hoteles, S.A. ES0161560018	10.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.31
Call	DE000CB3UAD0	NH Hoteles, S.A. ES0161560018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	0.56
Call	DE000CB3UAE8	NH Hoteles, S.A. ES0161560018	11.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	0.27
Call	DE000CB3UAF5	NH Hoteles, S.A. ES0161560018	12.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.07
Call	DE000CB3UAG3	NH Hoteles, S.A. ES0161560018	13.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	0.09
Call	DE000CB3UAH1	NH Hoteles, S.A. ES0161560018	14.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	0.09
Call	DE000CB3UAJ7	Obrascón Huarte Lain, S.A. ES0142090317	20.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.52
Call	DE000CB3UAK5	Obrascón Huarte Lain, S.A. ES0142090317	22.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.32
Call	DE000CB3UAL3	Obrascón Huarte Lain, S.A. ES0142090317	24.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.41
Call	DE000CB3UAM1	Prisa - Promotora de Información, S.A. ES0171743117	10.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.53
Call	DE000CB3UAN9	Prisa - Promotora de Información, S.A. ES0171743117	12.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.16
Call	DE000CB3UAP4	Prisa - Promotora de Información, S.A. ES0171743117	13.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	0.28
Call	DE000CB3UAQ2	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	21.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.87
Call	DE000CB3UAR0	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	22.00	0.2	08.02.2008 - 18.09.2008	MCE	150,000	0.93
Call	DE000CB3UAS8	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	24.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.56
Call	DE000CB3UAT6	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	26.00	0.2	08.02.2008 - 18.09.2008	MCE	150,000	0.60
Call	DE000CB3UAU4	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	28.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.30

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3UAV2	Realia Business, S.A. ES0173908015	5.80	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.51
Call	DE000CB3UAW0	Realia Business, S.A. ES0173908015	6.40	0.5	08.02.2008 - 19.06.2008	MCE	150,000	0.37
Call	DE000CB3UAX8	Realia Business, S.A. ES0173908015	6.50	0.5	08.02.2008 - 18.09.2008	MCE	150,000	0.47
Call	DE000CB3UAY6	Red Electrica de España, S.A. / ES0173093115	35.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	1.63
Call	DE000CB3UAZ3	Red Electrica de España, S.A.ES0173093115	40.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.73
Call	DE000CB3UBA4	Red Electrica de España, S.A. / ES0173093115	40.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	1.07
Call	DE000CB3UBB2	Red Electrica de España, S.A. / ES0173093115	44.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.39
Call	DE000CB3UBC0	Red Electrica de España, S.A. / ES0173093115	45.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.66
Call	DE000CB3UBD8	Red Electrica de España, S.A. / ES0173093115	46.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.28
Call	DE000CB3UBE6	Red Electrica de España, S.A. / ES0173093115	48.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.20
Call	DE000CB3UBF3	Red Electrica de España, S.A. / ES0173093115	48.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.48
Put	DE000CB3UBG1	Red Electrica de España, S.A. / ES0173093115	38.00	0.2	08.02.2008 - 19.06.2008	MCE	500,000	0.48
Put	DE000CB3UBH9	Red Electrica de España, S.A. / ES0173093115	38.00	0.2	08.02.2008 - 18.12.2008	MCE	500,000	0.76
Call	DE000CB3UBJ5	Repsol YPF, S.A. ES0173516115	18.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.82
Call	DE000CB3UBK3	Repsol YPF, S.A. ES0173516115	18.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.93
Call	DE000CB3UBL1	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.54
Call	DE000CB3UBM9	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.59
Call	DE000CB3UBN7	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.32
Call	DE000CB3UBP2	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.39
Call	DE000CB3UBQ0	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.48
Call	DE000CB3UBR8	Repsol YPF, S.A. ES0173516115	23.00	0.2	08.02.2008 - 19.03.2009	MCE	2,000,000	0.43
Call	DE000CB3UBS6	Repsol YPF, S.A. ES0173516115	24.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.17
Call	DE000CB3UBT4	Repsol YPF, S.A. ES0173516115	24.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.33
Call	DE000CB3UBU2	Repsol YPF, S.A. ES0173516115	25.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.18

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Call	DE000CB3UBV0	Repsol YPF, S.A. ES0173516115	26.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.21
Call	DE000CB3UBW8	Repsol YPF, S.A. ES0173516115	26.00	0.2	08.02.2008 - 19.03.2009	MCE	2,000,000	0.24
Call	DE000CB3UBX6	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.04
Call	DE000CB3UBY4	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.08
Call	DE000CB3UBZ1	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.13
Put	DE000CB3UCA2	Repsol YPF, S.A. ES0173516115	19.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.36
Put	DE000CB3UCB0	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.28
Put	DE000CB3UCC8	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.38
Put	DE000CB3UCD6	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	2,000,000	0.45
Put	DE000CB3UCE4	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.12.2008	MCE	2,000,000	0.63
Put	DE000CB3UCF1	Repsol YPF, S.A. ES0173516115	23.00	0.2	08.02.2008 - 18.09.2008	MCE	2,000,000	0.68
Call	DE000CB3UCG9	Sacyr Vallehermoso, S.A. ES0182870214	15.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	1.20
Call	DE000CB3UCH7	Sacyr Vallehermoso, S.A. ES0182870214	18.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.69
Call	DE000CB3UCJ3	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.63
Call	DE000CB3UCK1	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.76
Call	DE000CB3UCL9	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.32
Call	DE000CB3UCM7	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 19.03.2009	MCE	250,000	0.72
Call	DE000CB3UCN5	Sacyr Vallehermoso, S.A. ES0182870214	23.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.41
Call	DE000CB3UCP0	Sacyr Vallehermoso, S.A. ES0182870214	25.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.16
Call	DE000CB3UCQ8	Sacyr Vallehermoso, S.A. ES0182870214	25.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.42
Call	DE000CB3UCR6	Sacyr Vallehermoso, S.A. ES0182870214	26.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.25
Call	DE000CB3UCS4	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.12
Call	DE000CB3UCT2	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.22
Call	DE000CB3UCU0	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 19.03.2009	MCE	250,000	0.31



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Put	DE000CB3UCV8	Sacyr Vallehermoso, S.A. ES0182870214	18.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.44
Put	DE000CB3UCW6	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.50
Put	DE000CB3UCX4	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.99
Call	DE000CB3UCY2	Sol Meliá, S.A. ES0176252718	8.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	1.19
Call	DE000CB3UCZ9	Sol Meliá, S.A. ES0176252718	9.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	1.21
Call	DE000CB3UDA0	Sol Meliá, S.A. ES0176252718	10.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.76
Call	DE000CB3UDB8	Sol Meliá, S.A. ES0176252718	10.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	1.25
Call	DE000CB3UDC6	Sol Meliá, S.A. ES0176252718	11.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	0.88
Call	DE000CB3UDD4	Sol Meliá, S.A. ES0176252718	12.00	0.5	08.02.2008 - 19.06.2008	MCE	250,000	0.48
Call	DE000CB3UDE2	Sol Meliá, S.A. ES0176252718	13.00	0.5	08.02.2008 - 18.09.2008	MCE	250,000	0.64
Call	DE000CB3UDF9	Sol Meliá, S.A. ES0176252718	14.00	0.5	08.02.2008 - 18.12.2008	MCE	250,000	0.77
Call	DE000CB3UDG7	Solaria Energía y Medio Ambiente, S.A. ES0165386014	14.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.40
Call	DE000CB3UDH5	Solaria Energía y Medio Ambiente, S.A. ES0165386014	15.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.45
Call	DE000CB3UDJ1	Solaria Energía y Medio Ambiente, S.A. ES0165386014	15.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.52
Call	DE000CB3UDK9	Solaria Energía y Medio Ambiente, S.A. ES0165386014	16.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.31
Call	DE000CB3UDL7	Solaria Energía y Medio Ambiente, S.A. ES0165386014	18.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.24
Call	DE000CB3UDM5	Solaria Energía y Medio Ambiente, S.A. ES0165386014	18.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.34
Call	DE000CB3UDN3	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 19.06.2008	MCE	1,000,000	0.18
Call	DE000CB3UDP8	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 18.09.2008	MCE	1,000,000	0.28
Call	DE000CB3UDQ6	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 18.12.2008	MCE	1,000,000	0.36
Call	DE000CB3UDR4	Sos Cuétara, S.A. ES0110047919	13.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.46
Call	DE000CB3UDS2	Sos Cuétara, S.A. ES0110047919	14.00	0.2	08.02.2008 - 19.06.2008	MCE	150,000	0.32

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Call	DE000CB3UDT0	Sos Cuétara, S.A. ES0110047919	15.00	0.2	08.02.2008 - 18.12.2008	MCE	150,000	0.36
Call	DE000CB3UDU8	Técnicas Reunidas, S.A. ES0178165017	40.00	0.1	08.02.2008 - 19.06.2008	MCE	250,000	0.82
Call	DE000CB3UDV6	Técnicas Reunidas, S.A. ES0178165017	45.00	0.1	08.02.2008 - 18.09.2008	MCE	250,000	0.87
Call	DE000CB3UDW4	Técnicas Reunidas, S.A. ES0178165017	50.00	0.1	08.02.2008 - 18.12.2008	MCE	250,000	0.93
Call	DE000CB3UDX2	Telefónica, S.A. ES0178430E18	15.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	2.49
Call	DE000CB3UDY0	Telefónica, S.A. ES0178430E18	17.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	1.72
Call	DE000CB3UDZ7	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	1.49
Call	DE000CB3UEA8	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 19.03.2009	MCE	3,000,000	1.67
Call	DE000CB3UEB6	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.88
Call	DE000CB3UEC4	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	1.11
Call	DE000CB3UED2	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	0.87
Call	DE000CB3UEE0	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	0.99
Call	DE000CB3UEF7	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 19.03.2009	MCE	3,000,000	1.18
Call	DE000CB3UEG5	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.46
Call	DE000CB3UEH3	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	0.67
Call	DE000CB3UEJ9	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.33
Call	DE000CB3UEK7	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	0.63
Call	DE000CB3UEL5	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.23
Call	DE000CB3UEM3	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	0.39
Call	DE000CB3UEN1	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 19.03.2009	MCE	3,000,000	0.66
Call	DE000CB3UEP6	Telefónica, S.A. ES0178430E18	24.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.16
Call	DE000CB3UEQ4	Telefónica, S.A. ES0178430E18	25.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	0.31
Put	DE000CB3UER2	Telefónica, S.A. ES0178430E18	15.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	0.41
Put	DE000CB3UES0	Telefónica, S.A. ES0178430E18	17.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	0.69

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UET8	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	0.68
Put	DE000CB3UEU6	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.73
Put	DE000CB3UEV4	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	0.99
Put	DE000CB3UEW2	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.09.2008	MCE	3,000,000	1.14
Put	DE000CB3UEX0	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	1.36
Put	DE000CB3UEY8	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 19.06.2008	MCE	3,000,000	1.31
Put	DE000CB3UEZ5	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 18.12.2008	MCE	3,000,000	1.98
Call	DE000CB3UFA5	Union Fenosa, S.A. ES0181380017	35.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	2.35
Call	DE000CB3UFB3	Union Fenosa, S.A. ES0181380017	37.00	0.2	08.02.2008 - 19.06.2008	MCE	750,000	1.83
Call	DE000CB3UFC1	Union Fenosa, S.A. ES0181380017	38.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	1.75
Call	DE000CB3UFD9	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	1.48
Call	DE000CB3UFE7	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	1.65
Call	DE000CB3UFF4	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 19.03.2009	MCE	750,000	1.73
Call	DE000CB3UFG2	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	1.23
Call	DE000CB3UFH0	Union Fenosa, S.A. ES0181380017	43.00	0.2	08.02.2008 - 19.06.2008	MCE	750,000	0.97
Call	DE000CB3UFJ6	Union Fenosa, S.A. ES0181380017	45.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	0.90
Call	DE000CB3UFK4	Union Fenosa, S.A. ES0181380017	45.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	1.09
Call	DE000CB3UFL2	Union Fenosa, S.A. ES0181380017	48.00	0.2	08.02.2008 - 19.06.2008	MCE	750,000	0.47
Call	DE000CB3UFM0	Union Fenosa, S.A.ES0181380017	48.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	0.64
Call	DE000CB3UFN8	Union Fenosa, S.A. ES0181380017	50.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	0.67
Call	DE000CB3UFP3	Union Fenosa, S.A. ES0181380017	50.00	0.2	08.02.2008 - 19.03.2009	MCE	750,000	0.79
Put	DE000CB3UFQ1	Union Fenosa, S.A. ES0181380017	35.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	0.26
Put	DE000CB3UFR9	Union Fenosa, S.A. ES0181380017	38.00	0.2	08.02.2008 - 19.06.2008	MCE	750,000	0.18
Put	DE000CB3UFS7	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.09.2008	MCE	750,000	0.43

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UFT5	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 19.06.2008	MCE	750,000	0.40
Put	DE000CB3UFU3	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 18.12.2008	MCE	750,000	0.68
Call	DE000CB3UFV1	Vocento, S.A. ES0114820113	10.00	0.2	08.02.2008 - 19.06.2008	MCE	100,000	0.56
Call	DE000CB3UFW9	Vocento, S.A. ES0114820113	12.00	0.2	08.02.2008 - 18.09.2008	MCE	100,000	0.49
Call	DE000CB3UFX7	Vocento, S.A. ES0114820113	13.00	0.2	08.02.2008 - 18.12.2008	MCE	100,000	0.52
Call	DE000CB3UFY5	Zardoya Otis, S.A. ES0184933812	14.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.79
Call	DE000CB3UFZ2	Zardoya Otis, S.A. ES0184933812	15.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.55
Call	DE000CB3UGA3	Zardoya Otis, S.A. ES0184933812	16.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.72
Call	DE000CB3UGB1	Zardoya Otis, S.A. ES0184933812	17.00	0.2	08.02.2008 - 18.09.2008	MCE	250,000	0.53
Call	DE000CB3UGC9	Zardoya Otis, S.A. ES0184933812	18.00	0.2	08.02.2008 - 19.06.2008	MCE	250,000	0.32
Call	DE000CB3UGD7	Zardoya Otis, S.A. ES0184933812	20.00	0.2	08.02.2008 - 18.12.2008	MCE	250,000	0.47
Call	DE000CB3UGE5	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 19.06.2008	MCE	350,000	0.49
Call	DE000CB3UGF2	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 18.09.2008	MCE	350,000	0.56
Call	DE000CB3UGG0	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 19.06.2008	MCE	350,000	0.21
Call	DE000CB3UGH8	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 18.12.2008	MCE	350,000	0.36
Call	DE000CB3UGJ4	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 19.06.2008	MCE	350,000	0.07
Call	DE000CB3UGK2	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 18.09.2008	MCE	350,000	0.13
Call	DE000CB3UGL0	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 19.03.2009	MCE	350,000	0.24
Call	DE000CB3UGM8	Zeltia, S.A. ES0184940817	7.00	0.5	08.02.2008 - 18.12.2008	MCE	350,000	0.09
Call	DE000CB3UGN6	Zeltia, S.A. ES0184940817	8.00	0.5	08.02.2008 - 18.09.2008	MCE	350,000	0.02
Call	DE000CB3UGP1	Zeltia, S.A. ES0184940817	8.00	0.5	08.02.2008 - 19.03.2009	MCE	350,000	0.07
Call	DE000CB3UGQ9	Zeltia, S.A. ES0184940817	9.00	0.5	08.02.2008 - 18.12.2008	MCE	350,000	0.02
Put	DE000CB3UGR7	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 19.06.2008	MCE	350,000	0.09
Put	DE000CB3UGS5	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 18.12.2008	MCE	350,000	0.18

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UGT3	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 19.06.2008	MCE	350,000	0.31
Put	DE000CB3UGU1	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 18.09.2008	MCE	350,000	0.37
Call	DE000CB3UGV9	Alcatel-Lucent S.A. FR0000130007	3.50	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.27
Call	DE000CB3UGW7	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.72
Call	DE000CB3UGX5	Alcatel-Lucent S.A. FR0000130007	5.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.32
Call	DE000CB3UGY3	Alcatel-Lucent S.A. FR0000130007	5.00	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.61
Call	DE000CB3UGZ0	Alcatel-Lucent S.A. FR0000130007	6.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.14
Call	DE000CB3UHA1	Alcatel-Lucent S.A. FR0000130007	6.50	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.29
Put	DE000CB3UHB9	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.47
Put	DE000CB3UHC7	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.69
Call	DE000CB3UHD5	Allianz SE DE0008404005	100.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.02
Call	DE000CB3UHE3	Allianz SE DE0008404005	100.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.26
Call	DE000CB3UHF0	Allianz SE DE0008404005	120.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.43
Call	DE000CB3UHG8	Allianz SE DE0008404005	120.00	0.05	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.58
Call	DE000CB3UHH6	Allianz SE DE0008404005	130.00	0.05	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.39
Call	DE000CB3UHH2	Allianz SE DE0008404005	130.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.51
Call	DE000CB3UHK0	Allianz SE DE0008404005	140.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.14
Call	DE000CB3UHL8	Allianz SE DE0008404005	150.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.26
Put	DE000CB3UHM6	Allianz SE DE0008404005	110.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.45
Put	DE000CB3UHN4	Allianz SE DE0008404005	115.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.75
Call	DE000CB3UHP9	Alstom S.A. FR0010220475	120.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.29
Call	DE000CB3UHQ7	Alstom S.A. FR0010220475	140.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.11
Call	DE000CB3UHR5	Alstom S.A. FR0010220475	150.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.52
Call	DE000CB3UHS3	Alstom S.A. FR0010220475	160.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.74

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UHT1	Alstom S.A. FR0010220475	120.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.34
Put	DE000CB3UHU9	Alstom S.A. FR0010220475	130.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.83
Call	DE000CB3UJE9	ArcelorMittal S.A. LU0323134006	45.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.77
Call	DE000CB3UJF6	ArcelorMittal S.A. LU0323134006	55.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.47
Call	DE000CB3UJG4	ArcelorMittal S.A. LU0323134006	55.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.94
Put	DE000CB3UJH2	ArcelorMittal S.A. LU0323134006	40.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.90
Put	DE000CB3UJJ8	ArcelorMittal S.A. LU0323134006	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.88
Call	DE000CB3UJK6	AXA S.A. FR0000120628	20.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.69
Call	DE000CB3UJL4	AXA S.A. FR0000120628	22.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.45
Call	DE000CB3UJM2	AXA S.A. FR0000120628	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.68
Call	DE000CB3UJN0	AXA S.A. FR0000120628	24.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.27
Call	DE000CB3UJP5	AXA S.A. FR0000120628	25.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.32
Call	DE000CB3UJQ3	AXA S.A. FR0000120628	26.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.15
Call	DE000CB3UJR1	AXA S.A. FR0000120628	28.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.26
Put	DE000CB3UJS9	AXA S.A. FR0000120628	21.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.37
Put	DE000CB3UJT7	AXA S.A. FR0000120628	23.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.73
Call	DE000CB3UKA5	Bayer Aktiengesellschaft DE0005752000	50.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.83
Call	DE000CB3UKB3	Bayer Aktiengesellschaft DE0005752000	50.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.05
Call	DE000CB3UKC1	Bayer Aktiengesellschaft DE0005752000	55.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.53
Call	DE000CB3UKD9	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.32
Call	DE000CB3UKE7	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.45
Call	DE000CB3UKF4	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.56
Call	DE000CB3UKG2	Bayer Aktiengesellschaft DE0005752000	65.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.40
Put	DE000CB3UKH0	Bayer Aktiengesellschaft DE0005752000	52.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.37

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Put	DE000CB3UKJ6	Bayer Aktiengesellschaft DE0005752000	53.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.57
Call	DE000CB3UKK4	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.23
Call	DE000CB3UKL2	BNP Paribas S.A. FR0000131104	55.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.14
Call	DE000CB3UKM0	BNP Paribas S.A. FR0000131104	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.57
Call	DE000CB3UKN8	BNP Paribas S.A. FR0000131104	65.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.51
Call	DE000CB3UKP3	BNP Paribas S.A. FR0000131104	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.20
Call	DE000CB3UKQ1	BNP Paribas S.A. FR0000131104	75.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.32
Put	DE000CB3UKR9	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.25
Put	DE000CB3UKS7	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.42
Call	DE000CB3ULJ4	Daimler AG DE0007100000	40.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.21
Call	DE000CB3ULK2	Daimler AG DE0007100000	50.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.52
Call	DE000CB3ULL0	Daimler AG DE0007100000	60.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.16
Call	DE000CB3ULM8	Daimler AG DE0007100000	60.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.28
Call	DE000CB3ULN6	Daimler AG DE0007100000	65.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.27
Put	DE000CB3ULP1	Daimler AG DE0007100000	45.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.26
Call	DE000CB3ULV9	Deutsche Bank Aktiengesellschaft DE0005140008	70.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.97
Call	DE000CB3ULW7	Deutsche Bank Aktiengesellschaft DE0005140008	70.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.28
Call	DE000CB3ULX5	Deutsche Bank Aktiengesellschaft DE0005140008	80.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.47
Call	DE000CB3ULY3	Deutsche Bank Aktiengesellschaft DE0005140008	80.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.80
Call	DE000CB3ULZ0	Deutsche Bank Aktiengesellschaft DE0005140008	85.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.47
Call	DE000CB3UMA1	Deutsche Bank Aktiengesellschaft DE0005140008	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.20
Call	DE000CB3UMB9	Deutsche Bank Aktiengesellschaft DE0005140008	90.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.48
Put	DE000CB3UMC7	Deutsche Bank Aktiengesellschaft	65.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.55

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
		DE0005140008						
Put	DE000CB3UMD5	Deutsche Bank Aktiengesellschaft DE0005140008	75.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.85
Call	DE000CB3UME3	Deutsche Telekom Aktiengesellschaft DE0005557508	12.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.82
Call	DE000CB3UMF0	Deutsche Telekom Aktiengesellschaft DE0005557508	12.50	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.79
Call	DE000CB3UMG8	Deutsche Telekom Aktiengesellschaft DE0005557508	13.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.78
Call	DE000CB3UMH6	Deutsche Telekom Aktiengesellschaft DE0005557508	14.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.42
Call	DE000CB3UMJ2	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.15
Call	DE000CB3UMK0	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.26
Call	DE000CB3UML8	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.37
Put	DE000CB3UMM6	Deutsche Telekom Aktiengesellschaft DE0005557508	12.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.50
Put	DE000CB3UMN4	Deutsche Telekom Aktiengesellschaft DE0005557508	12.50	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.42
Call	DE000CB3UNB7	Electricité de France, S.A. FR0010242511	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.20
Call	DE000CB3UNC5	Electricité de France, S.A. FR0010242511	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.58
Call	DE000CB3UND3	Electricité de France, S.A. FR0010242511	75.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.65
Call	DE000CB3UNE1	Electricité de France, S.A. FR0010242511	80.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.21
Put	DE000CB3UNF8	Electricité de France, S.A. FR0010242511	65.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.39
Put	DE000CB3UNG6	Electricité de France, S.A. FR0010242511	70.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.88
Call	DE000CB3UNH4	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	15.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.50
Call	DE000CB3UNJ0	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	18.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.22
Call	DE000CB3UNK8	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	18.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.40



Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3UNL6	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	20.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.12
Call	DE000CB3UNM4	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	20.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.20
Call	DE000CB3UNN2	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.18
Put	DE000CB3UNP7	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	15.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.33
Put	DE000CB3UNQ5	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	16.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.30
Call	DE000CB3UNR3	Fiat, SpA IT0001976403	12.00	0.5	08.02.2008 - 18.06.2008	Milan Stock Exchange	2,500,000	1.68
Call	DE000CB3UNS1	Fiat, SpA IT0001976403	16.00	0.5	08.02.2008 - 17.09.2008	Milan Stock Exchange	2,500,000	0.78
Call	DE000CB3UNT9	Fiat, SpA IT0001976403	20.00	0.5	08.02.2008 - 17.12.2008	Milan Stock Exchange	2,500,000	0.40
Put	DE000CB3UNU7	Fiat, SpA IT0001976403	14.00	0.5	08.02.2008 - 18.06.2008	Milan Stock Exchange	2,500,000	0.60
Call	DE000CB3UNV5	Fortis BE0003801181	12.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.59
Call	DE000CB3UNW3	Fortis BE0003801181	15.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.25
Call	DE000CB3UNX1	Fortis BE0003801181	16.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	2,500,000	0.23
Call	DE000CB3UNY9	Fortis BE0003801181	18.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.08
Call	DE000CB3UNZ6	Fortis BE0003801181	18.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.18
Call	DE000CB3UPA4	Fortis BE0003801181	18.00	0.2	08.02.2008 - 18.03.2009	Amsterdam Stock Exchange	2,500,000	0.24
Put	DE000CB3UPB2	Fortis BE0003801181	13.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.27
Put	DE000CB3UPC0	Fortis BE0003801181	14.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.51
Call	DE000CB3UPD8	France Télécom S.A. FR0000133308	21.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.60
Call	DE000CB3UPE6	France Télécom S.A. FR0000133308	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.59
Call	DE000CB3UPF3	France Télécom S.A. FR0000133308	24.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.20
Call	DE000CB3UPG1	France Télécom S.A. FR0000133308	25.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.24
Call	DE000CB3UPH9	France Télécom S.A. FR0000133308	25.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.34

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3UPJ5	France Télécom S.A. FR0000133308	26.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.10
Call	DE000CB3UPK3	France Télécom S.A. FR0000133308	27.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.23
Put	DE000CB3UPL1	France Télécom S.A. FR0000133308	22.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.40
Put	DE000CB3UPM9	France Télécom S.A. FR0000133308	23.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.59
Call	DE000CB3UQC8	Groupe Danone S.A. FR0000120644	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.97
Call	DE000CB3UQD6	Groupe Danone S.A. FR0000120644	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.64
Call	DE000CB3UQE4	Groupe Danone S.A. FR0000120644	54.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.69
Call	DE000CB3UQF1	Groupe Danone S.A. FR0000120644	55.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.39
Call	DE000CB3UQG9	Groupe Danone S.A. FR0000120644	56.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.48
Call	DE000CB3UQH7	Groupe Danone S.A. FR0000120644	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.22
Call	DE000CB3UQJ3	Groupe Danone S.A. FR0000120644	60.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.45
Put	DE000CB3UQK1	Groupe Danone S.A. FR0000120644	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.35
Call	DE000CB3UQL9	Infineon Technologies Aktiengesellschaft DE0006231004	5.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.15
Call	DE000CB3UQM7	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.62
Call	DE000CB3UQN5	Infineon Technologies Aktiengesellschaft DE0006231004	7.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.47
Call	DE000CB3UQP0	Infineon Technologies Aktiengesellschaft DE0006231004	8.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.18
Call	DE000CB3UQQ8	Infineon Technologies Aktiengesellschaft DE0006231004	8.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.38
Call	DE000CB3UQR6	Infineon Technologies Aktiengesellschaft DE0006231004	9.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.18
Call	DE000CB3UQS4	Infineon Technologies Aktiengesellschaft DE0006231004	10.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.05
Call	DE000CB3UQT2	Infineon Technologies Aktiengesellschaft DE0006231004	10.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.17

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UQU0	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.21
Put	DE000CB3UQV8	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.36
Call	DE000CB3UQW6	ING Groep N.V. NL0000303600	15.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	1.35
Call	DE000CB3UQX4	ING Groep N.V. NL0000303600	20.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.62
Call	DE000CB3UQY2	ING Groep N.V. NL0000303600	24.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.25
Call	DE000CB3UQZ9	ING Groep N.V. NL0000303600	24.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	2,500,000	0.33
Call	DE000CB3URA0	ING Groep N.V. NL0000303600	25.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.35
Call	DE000CB3URB8	ING Groep N.V. NL0000303600	26.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.15
Put	DE000CB3URC6	ING Groep N.V. NL0000303600	18.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.27
Put	DE000CB3URD4	ING Groep N.V. NL0000303600	20.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.59
Call	DE000CB3URM5	Koninklijke Philips Electronics N.V. NL0000009538	24.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.77
Call	DE000CB3URN3	Koninklijke Philips Electronics N.V. / NL0000009538	25.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.92
Call	DE000CB3URP8	Koninklijke Philips Electronics N.V. / NL0000009538	28.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	2,500,000	0.48
Call	DE000CB3URQ6	Koninklijke Philips Electronics N.V. / NL0000009538	29.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.54
Call	DE000CB3URR4	Koninklijke Philips Electronics N.V. / NL0000009538	30.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.20
Put	DE000CB3URS2	Koninklijke Philips Electronics N.V. / NL0000009538	24.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	2,500,000	0.46
Put	DE000CB3URT0	Koninklijke Philips Electronics N.V. / NL0000009538	25.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	2,500,000	0.33
Call	DE000CB3USL5	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	2,500,000	0.73
Call	DE000CB3USM3	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	2,500,000	1.00
Call	DE000CB3USN1	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	2,500,000	0.41
Call	DE000CB3USP6	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.09.2008	Helsinki Stock Exchange	2,500,000	0.57
Call	DE000CB3USQ4	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	2,500,000	0.70
Call	DE000CB3USR2	Nokia OYJ FI0009000681	27.00	0.2	08.02.2008 - 19.09.2008	Helsinki Stock Exchange	2,500,000	0.41

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Call	DE000CB3USS0	Nokia OYJ FI0009000681	28.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	2,500,000	0.47
Put	DE000CB3UST8	Nokia OYJ FI0009000681	20.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	2,500,000	0.37
Put	DE000CB3USU6	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	2,500,000	0.32
Put	DE000CB3USV4	Nokia OYJ FI0009000681	24.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	2,500,000	0.49
Put	DE000CB3USW2	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	2,500,000	0.81
Call	DE000CB3UTH1	Porsche Automobil Holding SE / DE0006937733	1,000. 00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	2.40
Call	DE000CB3UTJ7	Porsche Automobil Holding SE / DE0006937733	1,100. 00	0.01	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	2.61
Call	DE000CB3UTK5	Porsche Automobil Holding SE / DE0006937733	1,200. 00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.33
Call	DE000CB3UTL3	Porsche Automobil Holding SE / DE0006937733	1,400. 00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.68
Call	DE000CB3UTM1	Porsche Automobil Holding SE / DE0006937733	1,400. 00	0.01	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.46
Put	DE000CB3UTN9	Porsche Automobil Holding SE / DE0006937733	1,000. 00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.80
Call	DE000CB3UTX8	Sanofi-Aventis S.A. FR0000120578	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.89
Call	DE000CB3UTY6	Sanofi-Aventis S.A. FR0000120578	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.79
Call	DE000CB3UTZ3	Sanofi-Aventis S.A. FR0000120578	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.15
Call	DE000CB3UUA4	Sanofi-Aventis S.A. FR0000120578	60.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.36
Put	DE000CB3UUB2	Sanofi-Aventis S.A. FR0000120578	48.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.28
Put	DE000CB3UUC0	Sanofi-Aventis S.A. FR0000120578	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.52
Call	DE000CB3UUD8	SAP Aktiengesellschaft DE0007164600	25.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.62
Call	DE000CB3UUE6	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.85
Call	DE000CB3UUF3	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.15
Call	DE000CB3UUG1	SAP Aktiengesellschaft DE0007164600	35.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.33
Call	DE000CB3UUH9	SAP Aktiengesellschaft DE0007164600	36.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.17
Call	DE000CB3UUI5	SAP Aktiengesellschaft DE0007164600	40.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.34
Put	DE000CB3UUK3	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.34

type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UUL1	SAP Aktiengesellschaft DE0007164600	32.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.71
Call	DE000CB3UUM9	Siemens Aktiengesellschaft DE0007236101	70.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	2.00
Call	DE000CB3UUN7	Siemens Aktiengesellschaft DE0007236101	80.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.25
Call	DE000CB3UUP2	Siemens Aktiengesellschaft DE0007236101	85.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	1.42
Call	DE000CB3UUQ0	Siemens Aktiengesellschaft DE0007236101	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.69
Call	DE000CB3UUR8	Siemens Aktiengesellschaft DE0007236101	95.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.74
Call	DE000CB3UUS6	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.34
Call	DE000CB3UUT4	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.78
Call	DE000CB3UUU2	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 18.03.2009	Frankfurt Stock Exchange (XETRA)	2,500,000	0.89
Put	DE000CB3UUV0	Siemens Aktiengesellschaft DE0007236101	75.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.28
Put	DE000CB3UUW8	Siemens Aktiengesellschaft DE0007236101	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	2,500,000	0.85
Call	DE000CB3UUX6	Société Générale S.A. FR0000130809	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.71
Call	DE000CB3UUY4	Société Générale S.A. FR0000130809	85.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.89
Call	DE000CB3UUZ1	Société Générale S.A. FR0000130809	100.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.41
Call	DE000CB3UVA2	Société Générale S.A. FR0000130809	100.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.77
Put	DE000CB3UVB0	Société Générale S.A. FR0000130809	70.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.76
Put	DE000CB3UVC8	Société Générale S.A. FR0000130809	75.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.69
Call	DE000CB3UVD6	Suez S.A. FR0000120529	35.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.54
Call	DE000CB3UVE4	Suez S.A. FR0000120529	40.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.86
Call	DE000CB3UVF1	Suez S.A. FR0000120529	42.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.06
Call	DE000CB3UVG9	Suez S.A. FR0000120529	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.42
Call	DE000CB3UVH7	Suez S.A. FR0000120529	46.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.74
Call	DE000CB3UVJ3	Suez S.A. FR0000120529	50.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.18
Put	DE000CB3UVK1	Suez S.A. FR0000120529	35.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.26

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date in EUR
Put	DE000CB3UVL9	Suez S.A. FR0000120529	38.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.69
Put	DE000CB3UVM7	Suez S.A. FR0000120529	40.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.59
Call	DE000CB3UVN5	Telecom Italia S.p.A. IT0003497168	1.80	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	2,500,000	0.26
Call	DE000CB3UVP0	Telecom Italia S.p.A. IT0003497168	2.00	1	08.02.2008 - 17.09.2008	Milan Stock Exchange	2,500,000	0.18
Call	DE000CB3UVQ8	Telecom Italia S.p.A. IT0003497168	2.20	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	2,500,000	0.07
Put	DE000CB3UVR6	Telecom Italia S.p.A. IT0003497168	1.90	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	2,500,000	0.13
Call	DE000CB3UVS4	Total S.A. FR0000120271	40.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	2.17
Call	DE000CB3UVT2	Total S.A. FR0000120271	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	1.17
Call	DE000CB3UVU0	Total S.A. FR0000120271	50.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	1.01
Call	DE000CB3UVV8	Total S.A. FR0000120271	52.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.71
Call	DE000CB3UWW6	Total S.A. FR0000120271	55.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.28
Call	DE000CB3UVX4	Total S.A. FR0000120271	56.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.57
Put	DE000CB3UVY2	Total S.A. FR0000120271	46.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.58
Call	DE000CB3UVZ9	Vallourec S.A. FR0000120354	100.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.35
Call	DE000CB3UWA0	Vallourec S.A. FR0000120354	115.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.29
Call	DE000CB3UWB8	Vallourec S.A. FR0000120354	140.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.12
Call	DE000CB3UWC6	Vallourec S.A. FR0000120354	150.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.15
Call	DE000CB3UWD4	Vallourec S.A. FR0000120354	180.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.03
Call	DE000CB3UWE2	Vallourec S.A. FR0000120354	200.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.05
Put	DE000CB3UWF9	Vallourec S.A. FR0000120354	120.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.10
Put	DE000CB3UWG7	Vallourec S.A. FR0000120354	130.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.24
Call	DE000CB3UWH5	Vinci S.A. FR0000125486	40.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.76
Call	DE000CB3UWJ1	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.47
Call	DE000CB3UWK9	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.60

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Issue Size	Issue Price on the Issue Date In EUR
Call	DE000CB3UWL7	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.70
Call	DE000CB3UWM5	Vinci S.A. FR0000125486	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.26
Call	DE000CB3UWN3	Vinci S.A. FR0000125486	52.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	2,500,000	0.32
Call	DE000CB3UWP8	Vinci S.A. FR0000125486	55.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.14
Call	DE000CB3UWQ6	Vinci S.A. FR0000125486	55.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.34
Put	DE000CB3UWR4	Vinci S.A. FR0000125486	42.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	2,500,000	0.29
Put	DE000CB3UWS2	Vinci S.A. FR0000125486	44.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	2,500,000	0.54

### Securitisation

Each series of Warrants shall be represented by a Global Warrant. It is intended that the Global Warrant will be deposited with Renta 4 Sociedad de Valores y Bolsa, S.A. as intermediary associated with the Spanish Central Securities Depository (Sociedad de Gestión de los Sistemas de Registro, Compensación y Liquidación de Valores, S.A.) whose commercial name is IBERCLEAR ("IBERCLEAR"), Plaza de la Lealtad, 1, 28014 Madrid.

There will be no definitive Warrants. The Warrants may be transferred by physical delivery of the Global Warrant, or, after it has been delivered to IBERCLEAR, or to another clearing system, in accordance with the rules and regulations of IBERCLEAR, or, as the case may be, such other clearing system.

### Status

The obligations under the Warrants constitute direct, unconditional and unsecured obligations of the Issuer and rank at least pari passu with all other unsecured and unsubordinated obligations of the Issuer (save for such exceptions as may exist from time to time under applicable law).

### Minimum Trading Unit

1 Warrant

### Listing

The admission for listing and trading of the Warrants on the stock exchanges of Madrid and Barcelona shall be applied for.

### Availability of documents

The Base Prospectus dated February 4, 2008, these Final Terms, the Articles of Association of Commerzbank Aktiengesellschaft as well as the annual report of the Commerzbank Group for the financial years 2005 and 2006 as well as the quarterly interim report as of September 30, 2007 (reviewed English version) are available in their current form on the internet page of Commerzbank: [www.commerzbank.de](http://www.commerzbank.de).

The Base Prospectus and these Final Terms are also available at the Warrant and Paying Agent's office (Renta 4 Sociedad de Valores y Bolsa, S.A., Paseo de la Habana 74, 28036 Madrid).

**Payment Date**

February 11, 2008

**Settlement**

The Warrants will be cash settled. Settlement will take place on the fifth Business Day following the respective Valuation Date, all as specified in detail in the Terms and Conditions of the Warrants.

**Information on the Underlying Asset**

The asset underlying each series of Warrants are the shares detailed in the above table. Information on the shares and the respective companies is available free of charge on the internet page of the respective companies according to the following:

Abengoa, S.A.	<a href="http://www.abengoa.es">www.abengoa.es</a>
Abertis Infraestructuras, S.A.	<a href="http://www.abertis.com">www.abertis.com</a>
Acciona, S.A.	<a href="http://www.acciona.es">www.acciona.es</a>
Acerinox, S.A.	<a href="http://www.acerinox.com">www.acerinox.com</a>
ACS, Actividades de Construcción y Servicios, S.A.	<a href="http://www.grupoacs.com">www.grupoacs.com</a>
Amper, S.A.	<a href="http://www.amper.es">www.amper.es</a>
Antena 3 de Televisión, S.A.	<a href="http://www.antena3tv.com">www.antena3tv.com</a>
Avanzit, S.A.	<a href="http://www.avanzit.com">www.avanzit.com</a>
Banco de Sabadell, S.A.	<a href="http://www.bancsabadell.com">www.bancsabadell.com</a>
Banco de Valencia, S.A.	<a href="http://www.bancodevalencia.es">www.bancodevalencia.es</a>
Banco Pastor, S.A.	<a href="http://www.bancopastor.es">www.bancopastor.es</a>
Banco Popular Español, S.A.	<a href="http://www.bancopopular.es">www.bancopopular.es</a>
Banco Español de Crédito, S.A. ("Banesto")	<a href="http://www.banesto.es">www.banesto.es</a>
Bankinter, S.A.	<a href="http://www.bankinter.com">www.bankinter.com</a>
Banco Bilbao Vizcaya Argentaria, S.A.	<a href="http://www.bbva.es">www.bbva.es</a>
Bolsas y Mercados Españoles, S.A.	<a href="http://www.bolsasymercados.es">www.bolsasymercados.es</a>
Banco Santander, S.A.	<a href="http://www.gruposantander.com">www.gruposantander.com</a>
Compañía de Distribución Integral Logista S.A.	<a href="http://www.logista.es">www.logista.es</a>
Cintra Concesiones de Infraestructura de Transporte, S.A.	<a href="http://www.cintra.es">www.cintra.es</a>
Corporación Financiera Alba, S.A.	<a href="http://www.corporacionalba.es">www.corporacionalba.es</a>
Corporación Mapfre, S.A.	<a href="http://www.mapfre.com">www.mapfre.com</a>
Criteria CaixaCorp, S.A.	<a href="http://www.criteriacaixacorp.es">www.criteriacaixacorp.es</a>
Ebro Puleva, S.A.	<a href="http://www.ebropuleva.com">www.ebropuleva.com</a>
Enagas, S.A.	<a href="http://www.enagas.com">www.enagas.com</a>
Endesa S.A.	<a href="http://www.endesa.es">www.endesa.es</a>
Faes Farma, S.A.	<a href="http://www.faes.es">www.faes.es</a>
Fomento de Construcciones y Contratas, S.A.	<a href="http://www.fcc.es">www.fcc.es</a>
Gamesa Corporación Tecnológica, S.A.	<a href="http://www.gamesa.es">www.gamesa.es</a>
Gas Natural SDG, S.A.	<a href="http://www.gasnaturalsdg.com">www.gasnaturalsdg.com</a>
Gestevisión Telecinco, S.A.	<a href="http://www.telecinco.es">www.telecinco.es</a>
Grifols, S.A.	<a href="http://www.grifols.com">www.grifols.com</a>
Grupo Catalana de Occidente, S.A.	<a href="http://www.catalanaocci.es">www.catalanaocci.es</a>
Grupo Empresarial ENCE, S.A.	
Grupo Ferrovial, S.A.	<a href="http://www.ferrovial.es">www.ferrovial.es</a>



Iberdrola, S.A.  
Iberdrola Renovables, S.A.  
IBERIA, Líneas Aéreas de España, S.A.  
Industria de Diseño Textil, S.A. ("Inditex")  
Indra Sistemas, S.A.  
Inmobiliaria Colonial, S.A.

[www.iberdrola.es](http://www.iberdrola.es)  
[www.iberdrolarenovables.es](http://www.iberdrolarenovables.es)  
[www.iberia.com](http://www.iberia.com)  
[www.inditex.com](http://www.inditex.com)  
[www.indra.es](http://www.indra.es)  
[www.grupoinmocaral.com](http://www.grupoinmocaral.com)

La Seda de Barcelona, S.A.  
Laboratorios Almirall, S.A.

[www.laseda.es](http://www.laseda.es)  
[www.almirall.com](http://www.almirall.com)

NH Hoteles, S.A.

[www.nh-hoteles.com](http://www.nh-hoteles.com)

Obrascón Huarte Lain, S.A.

[www.ohl.es](http://www.ohl.es)

Prisa – Promotora de Información, S.A.  
PROSEGUR COMPAÑÍA DE SEGURIDAD S.A.

[www.prisa.es](http://www.prisa.es)  
[www.prosegur.es](http://www.prosegur.es)

Realia Business, S.A.  
Red Eléctrica de España, S.A.  
Repsol YPF, S.A.

[www.ree.es](http://www.ree.es)  
[www.repsolypf.com](http://www.repsolypf.com)

Sacyr Vallehermoso, S.A.  
Sol Meliá, S.A.  
Solaria Energía y Medio Ambiente, S.A.  
Sos Cuétra, S.A.

[www.gruposyv.com](http://www.gruposyv.com)  
[www.solmelia.com](http://www.solmelia.com)  
[www.solariaenergia.com](http://www.solariaenergia.com)

Técnicas Reunidas, S.A.  
Telefónica, S.A.

[www.tecnicasreunidas.es](http://www.tecnicasreunidas.es)  
[www.telefonica.com](http://www.telefonica.com)

Union Fenosa, S.A.

[www.unionfenosa.es](http://www.unionfenosa.es)

Vocento, S.A.

[www.vocento.com](http://www.vocento.com)

Zardoya Otis, S.A.  
Zeltia, S.A.

[www.otis.com](http://www.otis.com)  
[www.zeltia.com](http://www.zeltia.com)

Alcatel-Lucent S.A.  
Allianz SE  
Alstom S.A.  
ArcelorMittal S.A.  
Axa S.A.

[www.alcatel-lucent.com](http://www.alcatel-lucent.com)  
[www.allianz.com](http://www.allianz.com)  
[www.alstom.fr](http://www.alstom.fr)  
[www.arcelormittal.com](http://www.arcelormittal.com)  
[www.axa.com](http://www.axa.com)

Bayer Aktiengesellschaft  
BNP Paribas S.A.

[www.bayer.com](http://www.bayer.com)  
[www.bnpparibas.com](http://www.bnpparibas.com)

Daimler AG  
Deutsche Bank Aktiengesellschaft  
Deutsche Telekom Aktiengesellschaft

[www.daimler.com](http://www.daimler.com)  
[www.db.com](http://www.db.com)  
[www.telekom.com](http://www.telekom.com)

European Aeronautic Defence  
and Space Company EADS N.V.  
EDF S.A.

[www.eads.com](http://www.eads.com)  
[www.edf.com](http://www.edf.com)

Fiat, S.p.A	<a href="http://www.fiat.com">www.fiat.com</a>
Fortis	<a href="http://www.fortis.com">www.fortis.com</a>
France Télécom S.A.	<a href="http://www.agence.francetelecom.fr">www.agence.francetelecom.fr</a>
Groupe Danone S.A.	<a href="http://www.danone.com">www.danone.com</a>
Infineon Technologies Aktiengesellschaft	<a href="http://www.infineon.com">www.infineon.com</a>
ING Groep N.V.	<a href="http://www.ing.com">www.ing.com</a>
Koninklijke Philips Electronics N.V.	<a href="http://www.philips.com">www.philips.com</a>
Nokia OYJ	<a href="http://www.nokia.com">www.nokia.com</a>
Porsche Automobil Holding SE	<a href="http://www.porsche.com">www.porsche.com</a>
Sanofi-Aventis S.A.	<a href="http://www.sanofi-aventis.com">www.sanofi-aventis.com</a>
SAP Aktiengesellschaft	<a href="http://www.sap.com">www.sap.com</a>
Siemens Aktiengesellschaft	<a href="http://www.siemens.com">www.siemens.com</a>
Société Générale S.A.	<a href="http://www.socgen.com">www.socgen.com</a>
Suez S.A.	<a href="http://www.suez.com">www.suez.com</a>
Telecom Italia S.p.A.	<a href="http://www.telecomitalia.it">www.telecomitalia.it</a>
Total S.A.	<a href="http://www.total.com">www.total.com</a>
Vallourec S.A.	<a href="http://www.vallourec.com">www.vallourec.com</a>
Vinci S.A.	<a href="http://www.vinci.com">www.vinci.com</a>

## Certain Definitions

For the complete details of the Terms and Conditions of the Warrants the potential investor is requested to refer to the Base Prospectus dated February 4, 2008, specifically the chapter on "Warrants relating to Shares", available at the internet page of Commerzbank: [www.commerzbank.de](http://www.commerzbank.de) and [www.warrants.commerzbank.com](http://www.warrants.commerzbank.com) and at the Warrant and Paying Agent's office (Renta 4 Sociedad de Valores y Bolsa, S.A., Paseo de la Habana 74, 28036 Madrid).

### Cash Settlement Amount

The Cash Settlement Amount is the amount expressed in Euro ("EUR") (the "Issue Currency"), multiplied with the Ratio, by which the Reference Price exceeds the Strike Price (*in the case of Call Warrants*) or is exceeded by the Strike Price (*in the case of Put Warrants*) (rounded, if necessary, to two decimal places (with EUR 0.005 being rounded upwards)).

### Reference Price

The Reference Price relating to a series of Warrants is the price of the Underlying Asset detailed below as determined and published by the Exchange on the Valuation Date.

### Valuation Date

Subject to postponement in accordance with the Terms and Conditions of the Warrants, the Valuation Date shall be the Exercise Date. However, in the case of an Automatic Exercise, the Valuation Date shall be the Expiration Date.

### Minimum Exercise Number of Warrants

The Minimum Exercise Number of Warrants relating to each series of Warrants is 100 Warrants.

### Underlying Asset, Strike Price, Reference Price, Ratio, Exercise Period, Exchange

For each series of Warrants the terms "Underlying Asset", "Strike Price", "Reference Price", "Ratio", "Exercise Period" and "Exchange" shall have the following meaning:

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3THG0	Abengoa, S.A. ES0105200416	16.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3THH8	Abengoa, S.A. ES0105200416	18.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3THJ4	Abengoa, S.A. ES0105200416	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3THK2	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3THL0	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3THM8	Abengoa, S.A. ES0105200416	24.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3THN6	Abengoa, S.A. ES0105200416	25.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3THP1	Abengoa, S.A. ES0105200416	25.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3THQ9	Abengoa, S.A. ES0105200416	30.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3THR7	Abengoa, S.A. ES0105200416	30.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3THS5	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3THT3	Abengoa, S.A. ES0105200416	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3THU1	Abertis Infraestructuras, S.A. ES0111845014	19.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3THV9	Abertis Infraestructuras, S.A. ES0111845014	20.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3THW7	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3THX5	Abertis Infraestructuras, S.A. ES0111845014	22.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3THY3	Abertis Infraestructuras, S.A. ES0111845014	22.50	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3THZ0	Abertis Infraestructuras, S.A. ES0111845014	23.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TJA9	Abertis Infraestructuras, S.A. ES0111845014	23.50	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJB7	Abertis Infraestructuras, S.A. ES0111845014	24.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TJC5	Abertis Infraestructuras, S.A. ES0111845014	19.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TJD3	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TJE1	Abertis Infraestructuras, S.A. ES0111845014	21.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TJF8	Acciona, S.A. ES0125220311	160.00	0.02	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TJG6	Acciona, S.A. ES0125220311	170.00	0.02	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJH4	Acciona, S.A. ES0125220311	190.00	0.02	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TJJ0	Acciona, S.A. ES0125220311	190.00	0.02	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TJK8	Acciona, S.A. ES0125220311	200.00	0.02	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJL6	Acciona, S.A. ES0125220311	220.00	0.02	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TJM4	Acciona, S.A. ES0125220311	220.00	0.02	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TJN2	Acciona, S.A. ES0125220311	225.00	0.02	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJP7	Acciona, S.A. ES0125220311	230.00	0.02	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TJQ5	Acciona, S.A. ES0125220311	160.00	0.02	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TJR3	Acciona, S.A. ES0125220311	170.00	0.02	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TJS1	Acciona, S.A. ES0125220311	180.00	0.02	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TJT9	Acerinox, S.A. ES0132105018	14.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TJU7	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJV5	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TJW3	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TJX1	Acerinox, S.A. ES0132105018	16.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TJY9	Acerinox, S.A. ES0132105018	17.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TJZ6	Acerinox, S.A. ES0132105018	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TKA7	Acerinox, S.A. ES0132105018	19.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TKB5	Acerinox, S.A. ES0132105018	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TKC3	Acerinox, S.A. ES0132105018	20.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TKD1	Acerinox, S.A. ES0132105018	21.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TKE9	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TKF6	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TKG4	Acerinox, S.A. ES0132105018	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TKH2	Acerinox, S.A. ES0132105018	17.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TKJ8	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	30.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TKK6	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	30.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TKL4	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	33.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TKM2	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	35.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TKN0	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	35.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TKP5	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	36.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TKQ3	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	38.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TKR1	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	40.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TKS9	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	40.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TKT7	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	42.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TKU5	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	43.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TKV3	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	45.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TKW1	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	32.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TKX9	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	34.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TKY7	ACS, Actividades de Construcción y Servicios, S.A. / ES0167050915	36.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TKZ4	Amper, S.A. ES0109260531	11.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLA5	Amper, S.A. ES0109260531	12.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLB3	Amper, S.A. ES0109260531	12.50	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLC1	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLD9	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TLE7	Antena 3 de Televisión, S.A. ES0109427734	9.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLF4	Antena 3 de Televisión, S.A. ES0109427734	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLG2	Antena 3 de Televisión, S.A. ES0109427734	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TLH0	Antena 3 de Televisión, S.A. ES0109427734	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLJ6	Antena 3 de Televisión, S.A. ES0109427734	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLK4	Antena 3 de Televisión, S.A. ES0109427734	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TLL2	Antena 3 de Televisión, S.A. ES0109427734	7.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TLM0	Antena 3 de Televisión, S.A. ES0109427734	8.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TLN8	Antena 3 de Televisión, S.A. ES0109427734	9.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLP3	Avanzit, S.A. ES0172708317	2.50	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLQ1	Avanzit, S.A. ES0172708317	3.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLR9	Avanzit, S.A. ES0172708317	3.50	0.5	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TLS7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	12.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLT5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLU3	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TLV1	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	14.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLW9	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TLX7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TLY5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TLZ2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TMA3	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	16.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TMB1	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	16.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMC9	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	17.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMD7	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	17.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TME5	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	18.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TMF2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	12.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TMG0	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TMH8	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	13.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TMJ4	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TMK2	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TML0	Banco Bilbao Vizcaya Argentaria, S.A. ES0113211835	15.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMM8	Banco de Sabadell, S.A. ES0113860A34	5.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TMN6	Banco de Sabadell, S.A. ES0113860A34	5.00	1	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TMP1	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TMQ9	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TMR7	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMS5	Banco de Sabadell, S.A. ES0113860A34	6.50	1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TMT3	Banco de Sabadell, S.A. ES0113860A34	7.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TMU1	Banco de Sabadell, S.A. ES0113860A34	7.00	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMV9	Banco de Sabadell, S.A. ES0113860A34	7.50	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TMV7	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TMX5	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TMY3	Banco de Sabadell, S.A. ES0113860A34	8.00	1	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TMZ0	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TNA1	Banco de Sabadell, S.A. ES0113860A34	6.00	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNB9	Banco de Valencia, S.A. ES0113980330	35.00	0.05	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNC7	Banco de Valencia, S.A. ES0113980330	38.00	0.05	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TND5	Banco de Valencia, S.A. ES0113980330	38.00	0.05	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNE3	Banco Español de Crédito, S.A. / ES0113440038	8.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TNF0	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNG8	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TNH6	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNJ2	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TNK0	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNL8	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TNM6	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNN4	Banco Español de Crédito, S.A. / ES0113440038	14.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TNP9	Banco Español de Crédito, S.A. / ES0113440038	15.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNQ7	Banco Español de Crédito, S.A. / ES0113440038	15.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price



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Put	DE000CB3TNR5	Banco Español de Crédito, S.A. / ES0113440038	10.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TNS3	Banco Español de Crédito, S.A. / ES0113440038	10.50	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TNT1	Banco Español de Crédito, S.A. / ES0113440038	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNU9	Banco Pastor, S.A. ES0113770434	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNV7	Banco Pastor, S.A. ES0113770434	11.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNW5	Banco Pastor, S.A. ES0113770434	13.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNX3	Banco Pastor, S.A. ES0113770434	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TNY1	Banco Popular Español, S.A. ES0113790531	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TNZ8	Banco Popular Español, S.A. ES0113790531	9.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPA6	Banco Popular Español, S.A. ES0113790531	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPB4	Banco Popular Español, S.A. ES0113790531	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPC2	Banco Popular Español, S.A. ES0113790531	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPD0	Banco Popular Español, S.A. ES0113790531	11.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TPE8	Banco Popular Español, S.A. ES0113790531	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPF5	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPG3	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPH1	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPJ7	Banco Popular Español, S.A. ES0113790531	13.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TPK5	Banco Popular Español, S.A. ES0113790531	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TPL3	Banco Popular Español, S.A. ES0113790531	9.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPM1	Banco Santander, S.A. ES0113900J37	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPN9	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPP4	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPQ2	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPR0	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPS8	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TPT6	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPU4	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPV2	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TPW0	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPX8	Banco Santander, S.A. ES0113900J37	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TPY6	Banco Santander, S.A. ES0113900J37	15.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TPZ3	Banco Santander, S.A. ES0113900J37	15.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TQA4	Banco Santander, S.A. ES0113900J37	10.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TQB2	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TQC0	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TQD8	Banco Santander, S.A. ES0113900J37	11.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TQE6	Banco Santander, S.A. ES0113900J37	12.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TQF3	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3TQG1	Banco Santander, S.A. ES0113900J37	13.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TQH9	Bankinter, S.A. ES0113679338	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TQJ5	Bankinter, S.A. ES0113679338	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TQK3	Bankinter, S.A. ES0113679338	9.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TQL1	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TQM9	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TQN7	Bankinter, S.A. ES0113679338	12.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TQP2	Bankinter, S.A. ES0113679338	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TQQ0	Bankinter, S.A. ES0113679338	13.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TQR8	Bankinter, S.A. ES0113679338	14.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TQS6	Bankinter, S.A. ES0113679338	14.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TQT4	Bankinter, S.A. ES0113679338	15.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TQU2	Bankinter, S.A. ES0113679338	16.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3TQV0	Bankinter, S.A. ES0113679338	9.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TQW8	Bankinter, S.A. ES0113679338	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TQX6	Bankinter, S.A. ES0113679338	11.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TQY4	Bolsas y Mercados Españoses, S.A. ES0115056139	38.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TQZ1	Bolsas y Mercados Españoses, S.A. ES0115056139	38.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRA2	Bolsas y Mercados Españoses, S.A. ES0115056139	42.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRB0	Bolsas y Mercados Españoses, S.A. ES0115056139	45.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRC8	Bolsas y Mercados Españoses, S.A. ES0115056139	48.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRD6	Bolsas y Mercados Españoses, S.A. ES0115056139	48.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TRE4	Bolsas y Mercados Españoses, S.A. ES0115056139	50.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRF1	Bolsas y Mercados Españoses, S.A. ES0115056139	50.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRG9	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	8.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TRH7	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	9.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRJ3	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	9.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRK1	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRL9	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TRM7	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TRN5	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	10.50	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRP0	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	11.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRQ8	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	11.50	0.5	08.02.2008 - 18.09.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TRR6	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRS4	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRT2	Cintra Concesiones de Infraestructura de Transporte, S.A. / ES0118900010	12.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TRU0	Corporación Financiera Alba, S.A. – Serie B ES0117160111	35.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRV8	Corporación Financiera Alba, S.A. – Serie B ES0117160111	40.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRW6	Corporación Financiera Alba, S.A. – Serie B ES0117160111	40.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRX4	Corporación Financiera Alba, S.A. – Serie B ES0117160111	45.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TRY2	Corporación Mapfre, S.A. ES0124244E34	2.50	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TRZ9	Corporación Mapfre, S.A. ES0124244E34	2.60	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSA0	Corporación Mapfre, S.A. ES0124244E34	2.80	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TSB8	Corporación Mapfre, S.A. ES0124244E34	3.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSC6	Corporación Mapfre, S.A. ES0124244E34	3.30	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSD4	Corporación Mapfre, S.A. ES0124244E34	3.30	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSE2	Corporación Mapfre, S.A. ES0124244E34	3.40	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TSF9	Criteria CaixaCorp, S.A. ES0140609019	4.40	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSG7	Criteria CaixaCorp, S.A. ES0140609019	4.60	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TSH5	Criteria CaixaCorp, S.A. ES0140609019	4.80	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSJ1	Ebro Puleva, S.A. ES0112501012	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSK9	Ebro Puleva, S.A. ES0112501012	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSL7	Ebro Puleva, S.A. ES0112501012	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSM5	Enagas S.A. ES0130960018	17.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSN3	Enagas S.A. ES0130960018	19.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSP8	Enagas S.A. ES0130960018	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TSQ6	Enagas S.A. ES0130960018	20.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TSR4	Enagas S.A. ES0130960018	21.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSS2	Enagas S.A. ES0130960018	21.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TST0	Enagas S.A. ES0130960018	22.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSU8	Enagas S.A. ES0130960018	24.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TSV6	Enagas S.A. ES0130960018	17.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TSW4	Enagas S.A. ES0130960018	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TSX2	Endesa S.A. ES0130670112	30.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSY0	Endesa S.A. ES0130670112	35.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TSZ7	Endesa S.A. ES0130670112	38.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TTA8	Endesa S.A. ES0130670112	30.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTB6	Faes Farma, S.A. ES0134950F36	7.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTC4	Faes Farma, S.A. ES0134950F36	8.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TTD2	Faes Farma, S.A. ES0134950F36	9.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTE0	Faes Farma, S.A. ES0134950F36	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TTF7	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTG5	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TTH3	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTJ9	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TTK7	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTL5	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TTM3	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TTN1	Fomento de Construcciones y Contratas S.A. ES0122060314	55.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTP6	Fomento de Construcciones y Contratas S.A. ES0122060314	55.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TTQ4	Fomento de Construcciones y Contratas S.A. ES0122060314	60.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTR2	Fomento de Construcciones y Contratas S.A. ES0122060314	60.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TTS0	Fomento de Construcciones y Contratas S.A. ES0122060314	65.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TTT8	Fomento de Construcciones y Contratas S.A. ES0122060314	65.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TTU6	Fomento de Construcciones y Contratas S.A. ES0122060314	70.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TTV4	Fomento de Construcciones y Contratas S.A. ES0122060314	35.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TTW2	Fomento de Construcciones y Contratas S.A. ES0122060314	40.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TTX0	Fomento de Construcciones y Contratas S.A. ES0122060314	45.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TTY8	Fomento de Construcciones y Contratas S.A. ES0122060314	50.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TTZ5	Gamesa Corporacion Tecnologica S.A. ES0143416115	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUA6	Gamesa Corporacion Tecnologica S.A. ES0143416115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUB4	Gamesa Corporacion Tecnologica S.A. ES0143416115	24.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TUC2	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUD0	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUE8	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TUF5	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUG3	Gamesa Corporacion Tecnologica S.A. ES0143416115	30.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TUH1	Gamesa Corporacion Tecnologica S.A. ES0143416115	32.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUJ7	Gamesa Corporacion Tecnologica S.A. ES0143416115	35.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUK5	Gamesa Corporacion Tecnologica S.A. ES0143416115	36.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TUL3	Gamesa Corporacion Tecnologica S.A. ES0143416115	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TUM1	Gamesa Corporacion Tecnologica S.A. ES0143416115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TUN9	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TUP4	Gamesa Corporacion Tecnologica S.A. ES0143416115	25.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUQ2	Gas Natural SDG, S.A. ES0116870314	30.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUR0	Gas Natural SDG, S.A. ES0116870314	30.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUS8	Gas Natural SDG, S.A. ES0116870314	35.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TUT6	Gas Natural SDG, S.A. ES0116870314	36.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUJ4	Gas Natural SDG, S.A. ES0116870314	36.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TUV2	Gas Natural SDG, S.A. ES0116870314	38.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUW0	Gas Natural SDG, S.A. ES0116870314	42.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TUX8	Gas Natural SDG, S.A. ES0116870314	44.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TUY6	Gas Natural SDG, S.A. ES0116870314	45.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TUZ3	Gas Natural SDG, S.A. ES0116870314	45.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TVA4	Gas Natural SDG, S.A. ES0116870314	34.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TVB2	Gas Natural SDG, S.A. ES0116870314	35.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVC0	Gestevisión Telecinco, S.A. ES0152503035	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVD8	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVE6	Gestevisión Telecinco, S.A. ES0152503035	15.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVF3	Gestevisión Telecinco, S.A. ES0152503035	16.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVG1	Gestevisión Telecinco, S.A. ES0152503035	17.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TVH9	Gestevisión Telecinco, S.A. ES0152503035	18.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TVJ5	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TVK3	Gestevisión Telecinco, S.A. ES0152503035	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVL1	Grifols, S.A. ES0171996012	13.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVM9	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVN7	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TVP2	Grifols, S.A. ES0171996012	16.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVQ0	Grifols, S.A. ES0171996012	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVR8	Grifols, S.A. ES0171996012	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVS6	Grifols, S.A. ES0171996012	20.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TVT4	Grifols, S.A. ES0171996012	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVU2	Grupo Catalana de Occidente, S.A. ES0116920333	18.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVV0	Grupo Catalana de Occidente, S.A. ES0116920333	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TVW8	Grupo Catalana de Occidente, S.A. ES0116920333	23.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TVX6	Grupo Catalana de Occidente, S.A. ES0116920333	24.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TVY4	Grupo Empresarial ENCE, S.A./ ES0130625512	5.50	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TVZ1	Grupo Empresarial ENCE, S.A./ ES0130625512	6.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWA2	Grupo Empresarial ENCE, S.A./ ES0130625512	7.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWB0	Grupo Empresarial ENCE, S.A. / ES0130625512	7.50	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TWC8	Grupo Ferrovial, S.A. ES0162601019	35.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWD6	Grupo Ferrovial, S.A. ES0162601019	35.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TWE4	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TWF1	Grupo Ferrovial, S.A. ES0162601019	42.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWG9	Grupo Ferrovial, S.A. ES0162601019	45.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TWH7	Grupo Ferrovial, S.A. ES0162601019	45.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price



Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TWC3	Grupo Ferrovial, S.A. ES0162601019	50.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWK1	Grupo Ferrovial, S.A. ES0162601019	55.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWL9	Grupo Ferrovial, S.A. ES0162601019	55.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TWM7	Grupo Ferrovial, S.A. ES0162601019	60.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TWN5	Grupo Ferrovial, S.A. ES0162601019	65.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TWP0	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TWQ8	Grupo Ferrovial, S.A. ES0162601019	40.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TWR6	Grupo Ferrovial, S.A. ES0162601019	50.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TWS4	Iberdrola Renovables, S.A. ES0147645016	3.50	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWT2	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TWU0	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TWW8	Iberdrola Renovables, S.A. ES0147645016	4.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TWW6	Iberdrola Renovables, S.A. ES0147645016	4.50	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWX4	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TWY2	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TWZ9	Iberdrola Renovables, S.A. ES0147645016	5.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXA0	Iberdrola Renovables, S.A. ES0147645016	5.50	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TXB8	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TXC6	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TXD4	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXE2	Iberdrola Renovables, S.A. ES0147645016	6.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TXF9	Iberdrola Renovables, S.A. ES0147645016	6.50	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TXG7	Iberdrola Renovables, S.A. ES0147645016	7.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXH5	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TXJ1	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXK9	Iberdrola, S.A. ES0144580018	9.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TXL7	Iberdrola, S.A. ES0144580018	9.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TXM5	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXN3	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TXP8	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TXQ6	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXR4	Iberdrola, S.A. ES0144580018	12.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3TXS2	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TXT0	Iberdrola, S.A. ES0144580018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TXU8	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TXV6	Iberdrola, S.A. ES0144580018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXW4	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TXX2	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TXY0	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.20	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TXZ7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.20	1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TYA8	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.50	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYB6	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.80	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYC4	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.80	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TYD2	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.00	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TYE0	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.00	1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TYF7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.30	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TYG5	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	3.50	1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TYH3	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TYJ9	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.00	1	08.02.2008 - 18.12.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3TYK7	IBERIA, Líneas Aéreas de España, S.A. ES0147200036	2.50	1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TYL5	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYM3	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TYN1	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYP6	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TYQ4	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TYR2	Indra Sistemas, S.A. ES0118594417	18.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYS0	Indra Sistemas, S.A. ES0118594417	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TYT8	Indra Sistemas, S.A. ES0118594417	19.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TYU6	Indra Sistemas, S.A. ES0118594417	19.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TYV4	Indra Sistemas, S.A.ES0118594417	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TYW2	Indra Sistemas, S.A. ES0118594417	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TYX0	Indra Sistemas, S.A. ES0118594417	14.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TYX8	Indra Sistemas, S.A. ES0118594417	15.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TYZ5	Indra Sistemas, S.A. ES0118594417	16.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TZA5	Indra Sistemas, S.A. ES0118594417	17.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZB3	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZC1	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TZD9	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3TZE7	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZF4	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TZG2	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TZH0	Industria de Diseño Textil S.A. / ES0148396015	40.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TZJ6	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TZK4	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TZL2	Industria de Diseño Textil S.A. / ES0148396015	45.00	0.1	08.02.2008 - 19.03.2009	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3TZM0	Industria de Diseño Textil S.A. / ES0148396015	50.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TZN8	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TZP3	Industria de Diseño Textil S.A. / ES0148396015	30.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TZQ1	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3TZR9	Industria de Diseño Textil S.A. / ES0148396015	35.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3TZS7	Industria de Diseño Textil S.A. / ES0148396015	40.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3TZT5	Inmobiliaria Colonial, S.A. ES0139140018	1.50	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZU3	Inmobiliaria Colonial, S.A. ES0139140018	2.00	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZV1	La Seda de Barcelona, S.A. ES0175290115	1.30	1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZW9	La Seda de Barcelona, S.A. ES0175290115	1.50	1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TZX7	Laboratorios Almirall, S.A. ES0157097017	13.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3TZY5	Laboratorios Almirall, S.A. ES0157097017	15.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3TZZ2	NH Hoteles, S.A. ES0161560018	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAA6	NH Hoteles, S.A. ES0161560018	8.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAB4	NH Hoteles, S.A. ES0161560018	9.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAC2	NH Hoteles, S.A. ES0161560018	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAD0	NH Hoteles, S.A. ES0161560018	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAE8	NH Hoteles, S.A. ES0161560018	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAF5	NH Hoteles, S.A. ES0161560018	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAG3	NH Hoteles, S.A. ES0161560018	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAH1	NH Hoteles, S.A. ES0161560018	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAJ7	Obrascón Huarte Lain, S.A. ES0142090317	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAK5	Obrascón Huarte Lain, S.A. ES0142090317	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAL3	Obrascón Huarte Lain, S.A. ES0142090317	24.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAM1	Prisa - Promotora de Información, S.A. ES0171743117	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price

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Call	DE000CB3UAN9	Prisa – Promotora de Información, S.A. ES0171743117	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAP4	Prisa – Promotora de Información, S.A. ES0171743117	13.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAQ2	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	21.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAR0	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	22.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAS8	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	24.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAT6	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	26.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAU4	PROSEGUR COMPAÑIA DE SEGURIDAD S.A. ES0175438235	28.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAV2	Realía Business, S.A. ES0173908015	5.80	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAW0	Realía Business, S.A. ES0173908015	6.40	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UAX8	Realía Business, S.A. ES0173908015	6.50	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UAY6	Red Electrica de España, S.A. / ES0173093115	35.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UAZ3	Red Electrica de España, S.A. / ES0173093115	40.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBA4	Red Electrica de España, S.A. / ES0173093115	40.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBB2	Red Electrica de España, S.A. / ES0173093115	44.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBC0	Red Electrica de España, S.A. / ES0173093115	45.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBD8	Red Electrica de España, S.A. / ES0173093115	46.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBE6	Red Electrica de España, S.A. / ES0173093115	48.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBF3	Red Electrica de España, S.A. / ES0173093115	48.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UBG1	Red Electrica de España, S.A. / ES0173093115	38.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UBH9	Red Electrica de España, S.A. / ES0173093115	38.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBJ5	Repsol YPF, S.A. ES0173516115	18.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBK3	Repsol YPF, S.A. ES0173516115	18.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBL1	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price

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Call	DE000CB3UBM9	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UBN7	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBP2	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UBQ0	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBR8	Repsol YPF, S.A. ES0173516115	23.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UBS6	Repsol YPF, S.A. ES0173516115	24.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBT4	Repsol YPF, S.A. ES0173516115	24.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBU2	Repsol YPF, S.A. ES0173516115	25.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UBV0	Repsol YPF, S.A. ES0173516115	26.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UBW8	Repsol YPF, S.A. ES0173516115	26.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UBX6	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UBY4	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UBZ1	Repsol YPF, S.A. ES0173516115	28.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UCA2	Repsol YPF, S.A. ES0173516115	19.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UCB0	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UCC8	Repsol YPF, S.A. ES0173516115	20.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3UCD6	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UCE4	Repsol YPF, S.A. ES0173516115	22.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UCF1	Repsol YPF, S.A. ES0173516115	23.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UCG9	Sacyr Vallehermoso, S.A. ES0182870214	15.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UCH7	Sacyr Vallehermoso, S.A. ES0182870214	18.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UCJ3	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UCK1	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UCL9	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UCM7	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UCN5	Sacyr Vallehermoso, S.A. ES0182870214	23.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UCP0	Sacyr Vallehermoso, S.A. ES0182870214	25.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UCQ8	Sacyr Vallehermoso, S.A. ES0182870214	25.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UCR6	Sacyr Vallehermoso, S.A. ES0182870214	26.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UCS4	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UCT2	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UCU0	Sacyr Vallehermoso, S.A. ES0182870214	30.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3UCV8	Sacyr Vallehermoso, S.A. ES0182870214	18.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3UCW6	Sacyr Vallehermoso, S.A. ES0182870214	20.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UCX4	Sacyr Vallehermoso, S.A. ES0182870214	22.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UCY2	Sol Meliá, S.A. ES0176252718	8.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UCZ9	Sol Meliá, S.A. ES0176252718	9.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDA0	Sol Meliá, S.A. ES0176252718	10.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDB8	Sol Meliá, S.A. ES0176252718	10.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDC6	Sol Meliá, S.A. ES0176252718	11.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDD4	Sol Meliá, S.A. ES0176252718	12.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDE2	Sol Meliá, S.A. ES0176252718	13.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDF9	Sol Meliá, S.A. ES0176252718	14.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDG7	Solaria Energía y Medio Ambiente, S.A. ES0165386014	14.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDH5	Solaria Energía y Medio Ambiente, S.A. ES0165386014	15.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDJ1	Solaria Energía y Medio Ambiente, S.A. ES0165386014	15.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDK9	Solaria Energía y Medio Ambiente, S.A. ES0165386014	16.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDL7	Solaria Energía y Medio Ambiente, S.A. ES0165386014	18.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDM5	Solaria Energía y Medio Ambiente, S.A. ES0165386014	18.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDN3	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UDP8	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDQ6	Solaria Energía y Medio Ambiente, S.A. ES0165386014	20.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDR4	Sos Cuétara, S.A. ES0110047919	13.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDS2	Sos Cuétara, S.A. ES0110047919	14.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDT0	Sos Cuétara, S.A. ES0110047919	15.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDU8	Técnicas Reunidas, S.A. ES0178165017	40.00	0.1	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UDV6	Técnicas Reunidas, S.A. ES0178165017	45.00	0.1	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDW4	Técnicas Reunidas, S.A. ES0178165017	50.00	0.1	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDX2	Telefónica, S.A. ES0178430E18	15.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UDY0	Telefónica, S.A. ES0178430E18	17.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UDZ7	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UEA8	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UEB6	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UEC4	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UED2	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UEE0	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UEF7	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UEG5	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UEH3	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UEJ9	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UEK7	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UEL5	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UEM3	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UEN1	Telefónica, S.A. ES0178430E18	23.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UEP6	Telefónica, S.A. ES0178430E18	24.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price



Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UEQ4	Telefónica, S.A. ES0178430E18	25.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UER2	Telefónica, S.A. ES0178430E18	15.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UES0	Telefónica, S.A. ES0178430E18	17.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UET8	Telefónica, S.A. ES0178430E18	18.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3UEU6	Telefónica, S.A. ES0178430E18	19.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UEV4	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UEW2	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3UEX0	Telefónica, S.A. ES0178430E18	20.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UEY8	Telefónica, S.A. ES0178430E18	21.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UEZ5	Telefónica, S.A. ES0178430E18	22.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFA5	Union Fenosa, S.A. ES0181380017	35.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFB3	Union Fenosa, S.A. ES0181380017	37.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UFC1	Union Fenosa, S.A. ES0181380017	38.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFD9	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFE7	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFF4	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UFG2	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFH0	Union Fenosa, S.A. ES0181380017	43.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UFJ6	Union Fenosa, S.A. ES0181380017	45.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFK4	Union Fenosa, S.A. ES0181380017	45.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFL2	Union Fenosa, S.A. ES0181380017	48.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UFM0	Union Fenosa, S.A. ES0181380017	48.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFN8	Union Fenosa, S.A. ES0181380017	50.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFP3	Union Fenosa, S.A. ES0181380017	50.00	0.2	08.02.2008 - 19.03.2009	MCE	closing price
Put	DE000CB3UFQ1	Union Fenosa, S.A. ES0181380017	35.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UFR9	Union Fenosa, S.A. ES0181380017	38.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3UFS7	Union Fenosa, S.A. ES0181380017	40.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Put	DE000CB3UFT5	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UFU3	Union Fenosa, S.A. ES0181380017	42.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFV1	Vocento, S.A. ES0114820113	10.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UFW9	Vocento, S.A. ES0114820113	12.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFX7	Vocento, S.A. ES0114820113	13.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UFY5	Zardoya Otis, S.A. ES0184933812	14.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UFZ2	Zardoya Otis, S.A. ES0184933812	15.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UGA3	Zardoya Otis, S.A. ES0184933812	16.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UGB1	Zardoya Otis, S.A. ES0184933812	17.00	0.2	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UGC9	Zardoya Otis, S.A. ES0184933812	18.00	0.2	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UGD7	Zardoya Otis, S.A. ES0184933812	20.00	0.2	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UGE5	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UGF2	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UGG0	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UGH8	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UGJ4	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Call	DE000CB3UGK2	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UGL0	Zeltia, S.A. ES0184940817	6.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UGM8	Zeltia, S.A. ES0184940817	7.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Call	DE000CB3UGN6	Zeltia, S.A. ES0184940817	8.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UGP1	Zeltia, S.A. ES0184940817	8.00	0.5	08.02.2008 - 19.03.2009	MCE	closing price
Call	DE000CB3UGQ9	Zeltia, S.A. ES0184940817	9.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UGR7	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price
Put	DE000CB3UGS5	Zeltia, S.A. ES0184940817	4.00	0.5	08.02.2008 - 18.12.2008	MCE	closing price
Put	DE000CB3UGT3	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 19.06.2008	MCE	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3UGU1	Zeltia, S.A. ES0184940817	5.00	0.5	08.02.2008 - 18.09.2008	MCE	closing price
Call	DE000CB3UGV9	Alcatel-Lucent S.A. FR0000130007	3.50	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UGW7	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UGX5	Alcatel-Lucent S.A. FR0000130007	5.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UGY3	Alcatel-Lucent S.A. FR0000130007	5.00	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UGZ0	Alcatel-Lucent S.A. FR0000130007	6.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UHA1	Alcatel-Lucent S.A. FR0000130007	6.50	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UHB9	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UHC7	Alcatel-Lucent S.A. FR0000130007	4.00	1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UHD5	Allianz SE DE0008404005	100.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHE3	Allianz SE DE0008404005	100.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHF0	Allianz SE DE0008404005	120.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHG8	Allianz SE DE0008404005	120.00	0.05	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHH6	Allianz SE DE0008404005	130.00	0.05	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHH2	Allianz SE DE0008404005	130.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHK0	Allianz SE DE0008404005	140.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHL8	Allianz SE DE0008404005	150.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UHM6	Allianz SE DE0008404005	110.00	0.05	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UHN4	Allianz SE DE0008404005	115.00	0.05	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UHP9	Alstom S.A. FR0010220475	120.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UHQ7	Alstom S.A. FR0010220475	140.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UHR5	Alstom S.A. FR0010220475	150.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UHS3	Alstom S.A. FR0010220475	160.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UHT1	Alstom S.A. FR0010220475	120.00	0.05	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UHU9	Alstom S.A. FR0010220475	130.00	0.05	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJE9	ArcelorMittal S.A. LU0323134006	45.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price

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Call	DE000CB3UJF6	ArcelorMittal S.A. LU0323134006	55.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJG4	ArcelorMittal S.A. LU0323134006	55.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UJH2	ArcelorMittal S.A. LU0323134006	40.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UJJ8	ArcelorMittal S.A. LU0323134006	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJK6	AXA S.A. FR0000120628	20.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJL4	AXA S.A. FR0000120628	22.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJM2	AXA S.A. FR0000120628	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJN0	AXA S.A. FR0000120628	24.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJP5	AXA S.A. FR0000120628	25.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJQ3	AXA S.A. FR0000120628	26.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJR1	AXA S.A. FR0000120628	28.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UJS9	AXA S.A. FR0000120628	21.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UJT7	AXA S.A. FR0000120628	23.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UKA5	Bayer Aktiengesellschaft DE0005752000	50.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKB3	Bayer Aktiengesellschaft DE0005752000	50.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKC1	Bayer Aktiengesellschaft DE0005752000	55.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKD9	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKE7	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKF4	Bayer Aktiengesellschaft DE0005752000	60.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKG2	Bayer Aktiengesellschaft DE0005752000	65.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UKH0	Bayer Aktiengesellschaft DE0005752000	52.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UKJ6	Bayer Aktiengesellschaft DE0005752000	53.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UKK4	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UKL2	BNP Paribas S.A. FR0000131104	55.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UKM0	BNP Paribas S.A. FR0000131104	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UKN8	BNP Paribas S.A. FR0000131104	65.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UKP3	BNP Paribas S.A. FR0000131104	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQ1	BNP Paribas S.A. FR0000131104	75.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UKR9	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UKS7	BNP Paribas S.A. FR0000131104	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3ULJ4	Daimler AG DE0007100000	40.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULK2	Daimler AG DE0007100000	50.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULL0	Daimler AG DE0007100000	60.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULM8	Daimler AG DE0007100000	60.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULN6	Daimler AG DE0007100000	65.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3ULP1	Daimler AG DE0007100000	45.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULV9	Deutsche Bank Aktiengesellschaft DE0005140008	70.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULW7	Deutsche Bank Aktiengesellschaft DE0005140008	70.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULX5	Deutsche Bank Aktiengesellschaft DE0005140008	80.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULY3	Deutsche Bank Aktiengesellschaft DE0005140008	80.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3ULZ0	Deutsche Bank Aktiengesellschaft DE0005140008	85.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMA1	Deutsche Bank Aktiengesellschaft DE0005140008	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMB9	Deutsche Bank Aktiengesellschaft DE0005140008	90.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UMC7	Deutsche Bank Aktiengesellschaft DE0005140008	65.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UMD5	Deutsche Bank Aktiengesellschaft DE0005140008	75.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UME3	Deutsche Telekom Aktiengesellschaft DE0005557508	12.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMF0	Deutsche Telekom Aktiengesellschaft DE0005557508	12.50	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UMG8	Deutsche Telekom Aktiengesellschaft DE0005557508	13.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMH6	Deutsche Telekom Aktiengesellschaft DE0005557508	14.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMJ2	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UMK0	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UML8	Deutsche Telekom Aktiengesellschaft DE0005557508	15.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UMM6	Deutsche Telekom Aktiengesellschaft DE0005557508	12.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UMN4	Deutsche Telekom Aktiengesellschaft DE0005557508	12.50	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UNB7	Electricité de France, S.A. FR0010242511	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNC5	Electricité de France, S.A. FR0010242511	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UND3	Electricité de France, S.A. FR0010242511	75.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNE1	Electricité de France, S.A. FR0010242511	80.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UNF8	Electricité de France, S.A. FR0010242511	65.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UNG6	Electricité de France, S.A. FR0010242511	70.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNH4	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	15.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNJ0	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	18.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNK8	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	18.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNL6	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	20.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNM4	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	20.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNN2	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UNP7	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	15.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3UNQ5	European Aeronautic Defence and Space Company EADS N.V. / NL0000235190	16.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UNR3	Fiat, SpA IT0001976403	12.00	0.5	08.02.2008 - 18.06.2008	Milan Stock Exchange	closing price
Call	DE000CB3UNS1	Fiat, SpA IT0001976403	16.00	0.5	08.02.2008 - 17.09.2008	Milan Stock Exchange	closing price
Call	DE000CB3UNT9	Fiat, SpA IT0001976403	20.00	0.5	08.02.2008 - 17.12.2008	Milan Stock Exchange	closing price
Put	DE000CB3UNU7	Fiat, SpA IT0001976403	14.00	0.5	08.02.2008 - 18.06.2008	Milan Stock Exchange	closing price
Call	DE000CB3UNV5	Fortis BE0003801181	12.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UNW3	Fortis BE0003801181	15.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UNX1	Fortis BE0003801181	16.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UNY9	Fortis BE0003801181	18.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UNZ6	Fortis BE0003801181	18.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UPA4	Fortis BE0003801181	18.00	0.2	08.02.2008 - 18.03.2009	Amsterdam Stock Exchange	closing price
Put	DE000CB3UPB2	Fortis BE0003801181	13.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Put	DE000CB3UPC0	Fortis BE0003801181	14.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UPD8	France Télécom S.A. FR0000133308	21.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPE6	France Télécom S.A. FR0000133308	22.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPF3	France Télécom S.A. FR0000133308	24.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPG1	France Télécom S.A. FR0000133308	25.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPH9	France Télécom S.A. FR0000133308	25.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPJ5	France Télécom S.A. FR0000133308	26.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UPK3	France Télécom S.A. FR0000133308	27.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UPL1	France Télécom S.A. FR0000133308	22.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UPM9	France Télécom S.A. FR0000133308	23.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQC8	Groupe Danone S.A. FR0000120644	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQD6	Groupe Danone S.A. FR0000120644	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQE4	Groupe Danone S.A. FR0000120644	54.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UQF1	Groupe Danone S.A. FR0000120644	55.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQG9	Groupe Danone S.A. FR0000120644	56.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQH7	Groupe Danone S.A. FR0000120644	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQJ3	Groupe Danone S.A. FR0000120644	60.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UQK1	Groupe Danone S.A. FR0000120644	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UQL9	Infineon Technologies Aktiengesellschaft DE0006231004	5.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQM7	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQN5	Infineon Technologies Aktiengesellschaft DE0006231004	7.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQP0	Infineon Technologies Aktiengesellschaft DE0006231004	8.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQQ8	Infineon Technologies Aktiengesellschaft DE0006231004	8.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQR6	Infineon Technologies Aktiengesellschaft DE0006231004	9.00	0.5	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQS4	Infineon Technologies Aktiengesellschaft DE0006231004	10.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQT2	Infineon Technologies Aktiengesellschaft DE0006231004	10.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UQU0	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UQV8	Infineon Technologies Aktiengesellschaft DE0006231004	6.00	0.5	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UQW6	ING Groep N.V. NL0000303600	15.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UQX4	ING Groep N.V. NL0000303600	20.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UQY2	ING Groep N.V. NL0000303600	24.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3UQZ9	ING Groep N.V. NL0000303600	24.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URA0	ING Groep N.V. NL0000303600	25.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URB8	ING Groep N.V. NL0000303600	26.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price



Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Put	DE000CB3URC6	ING Groep N.V. NL0000303600	18.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Put	DE000CB3URD4	ING Groep N.V. NL0000303600	20.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URM5	Koninklijke Philips Electronics N.V. / NL0000009538	24.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URN3	Koninklijke Philips Electronics N.V. / NL0000009538	25.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URP8	Koninklijke Philips Electronics N.V. / NL0000009538	28.00	0.2	08.02.2008 - 17.09.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URQ6	Koninklijke Philips Electronics N.V. / NL0000009538	29.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3URR4	Koninklijke Philips Electronics N.V. / NL0000009538	30.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Put	DE000CB3URS2	Koninklijke Philips Electronics N.V. / NL0000009538	24.00	0.2	08.02.2008 - 17.12.2008	Amsterdam Stock Exchange	closing price
Put	DE000CB3URT0	Koninklijke Philips Electronics N.V. / NL0000009538	25.00	0.2	08.02.2008 - 18.06.2008	Amsterdam Stock Exchange	closing price
Call	DE000CB3USL5	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USM3	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USN1	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USP6	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.09.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USQ4	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USR2	Nokia OYJ FI0009000681	27.00	0.2	08.02.2008 - 19.09.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3USS0	Nokia OYJ FI0009000681	28.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	closing price
Put	DE000CB3UST8	Nokia OYJ FI0009000681	20.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	closing price
Put	DE000CB3USU6	Nokia OYJ FI0009000681	22.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	closing price
Put	DE000CB3USV4	Nokia OYJ FI0009000681	24.00	0.2	08.02.2008 - 20.06.2008	Helsinki Stock Exchange	closing price
Put	DE000CB3USW2	Nokia OYJ FI0009000681	25.00	0.2	08.02.2008 - 19.12.2008	Helsinki Stock Exchange	closing price
Call	DE000CB3UTH1	Porsche Automobil Holding SE / DE0006937733	1,000.00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UTJ7	Porsche Automobil Holding SE / DE0006937733	1,100.00	0.01	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UTK5	Porsche Automobil Holding SE / DE0006937733	1,200.00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UTL3	Porsche Automobil Holding SE / DE0006937733	1,400.00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UTM1	Porsche Automobil Holding SE / DE0006937733	1,400.00	0.01	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UTN9	Porsche Automobil Holding SE / DE0006937733	1,000.00	0.01	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UTX8	Sanofi-Aventis S.A. FR0000120578	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UTY6	Sanofi-Aventis S.A. FR0000120578	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UTZ3	Sanofi-Aventis S.A. FR0000120578	60.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UUA4	Sanofi-Aventis S.A. FR0000120578	60.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UUB2	Sanofi-Aventis S.A. FR0000120578	48.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UUC0	Sanofi-Aventis S.A. FR0000120578	50.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UUD8	SAP Aktiengesellschaft DE0007164600	25.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUE6	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUF3	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUG1	SAP Aktiengesellschaft DE0007164600	35.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUH9	SAP Aktiengesellschaft DE0007164600	38.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUJ5	SAP Aktiengesellschaft DE0007164600	40.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UUK3	SAP Aktiengesellschaft DE0007164600	30.00	0.2	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UUL1	SAP Aktiengesellschaft DE0007164600	32.00	0.2	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUM9	Siemens Aktiengesellschaft DE0007236101	70.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUN7	Siemens Aktiengesellschaft DE0007236101	80.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUP2	Siemens Aktiengesellschaft DE0007236101	85.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUQ0	Siemens Aktiengesellschaft DE0007236101	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUR8	Siemens Aktiengesellschaft DE0007236101	95.00	0.1	08.02.2008 - 17.09.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUS6	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUT4	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 17.12.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUU2	Siemens Aktiengesellschaft DE0007236101	100.00	0.1	08.02.2008 - 18.03.2009	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UUV0	Siemens Aktiengesellschaft DE0007236101	75.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Put	DE000CB3UUV8	Siemens Aktiengesellschaft DE0007236101	90.00	0.1	08.02.2008 - 18.06.2008	Frankfurt Stock Exchange (XETRA)	closing price
Call	DE000CB3UUX6	Société Générale S.A. FR0000130809	70.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UUY4	Société Générale S.A. FR0000130809	85.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UJZ1	Société Générale S.A. FR0000130809	100.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UJA2	Société Générale S.A. FR0000130809	100.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVB0	Société Générale S.A. FR0000130809	70.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVC8	Société Générale S.A. FR0000130809	75.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVD6	Suez S.A. FR0000120529	35.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVE4	Suez S.A. FR0000120529	40.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVF1	Suez S.A. FR0000120529	42.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVG9	Suez S.A. FR0000120529	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVH7	Suez S.A. FR0000120529	46.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVJ3	Suez S.A. FR0000120529	50.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVK1	Suez S.A. FR0000120529	35.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVL9	Suez S.A. FR0000120529	38.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVM7	Suez S.A. FR0000120529	40.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVN5	Telecom Italia S.p.A. IT0003497168	1.80	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	closing price
Call	DE000CB3UVP0	Telecom Italia S.p.A. IT0003497168	2.00	1	08.02.2008 - 17.09.2008	Milan Stock Exchange	closing price
Call	DE000CB3UVQ8	Telecom Italia S.p.A. IT0003497168	2.20	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	closing price
Put	DE000CB3UVR6	Telecom Italia S.p.A. IT0003497168	1.90	1	08.02.2008 - 18.06.2008	Milan Stock Exchange	closing price
Call	DE000CB3UVS4	Total S.A. FR0000120271	40.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVT2	Total S.A. FR0000120271	45.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVU0	Total S.A. FR0000120271	50.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVV8	Total S.A. FR0000120271	52.00	0.2	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVW6	Total S.A. FR0000120271	55.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVX4	Total S.A. FR0000120271	56.00	0.2	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UVY2	Total S.A. FR0000120271	46.00	0.2	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UVZ9	Vallourec S.A. FR0000120354	100.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWA0	Vallourec S.A. FR0000120354	115.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price

Type	ISIN	Underlying Asset / ISIN of Underlying Asset	Strike Price in EUR	Ratio	Exercise Period	Exchange	Reference Price
Call	DE000CB3UWB8	Vallourec S.A. FR0000120354	140.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWC6	Vallourec S.A. FR0000120354	150.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWD4	Vallourec S.A. FR0000120354	180.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWE2	Vallourec S.A. FR0000120354	200.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UWF9	Vallourec S.A. FR0000120354	120.00	0.01	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UWG7	Vallourec S.A. FR0000120354	130.00	0.01	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWH5	Vinci S.A. FR0000125486	40.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWJ1	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWK9	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWL7	Vinci S.A. FR0000125486	45.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWM5	Vinci S.A. FR0000125486	50.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWN3	Vinci S.A. FR0000125486	52.00	0.1	08.02.2008 - 17.09.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWP8	Vinci S.A. FR0000125486	55.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Call	DE000CB3UWQ6	Vinci S.A. FR0000125486	55.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price
Put	DE000CB3UWR4	Vinci S.A. FR0000125486	42.00	0.1	08.02.2008 - 18.06.2008	Paris Stock Exchange	closing price
Put	DE000CB3UWS2	Vinci S.A. FR0000125486	44.00	0.1	08.02.2008 - 17.12.2008	Paris Stock Exchange	closing price

## Taxation

### *Withholding tax at source:*

All amounts payable under the Warrants will be paid without deduction or withholding for or on account of any present or future taxes, duties or governmental charges whatsoever imposed or levied by or on behalf of the Federal Republic of Germany or any taxing authority therein. In the case that the Issuer will be compelled by law or other regulation to deduct or withhold such taxes, duties or governmental charges the Issuer will not pay any additional amounts to compensate the Warrantholder for such deduction or withholding.

### *Taxes payable in Spain:*

This description does not intend to cover all considerations of a tax nature that may be significant in relation to a decision to invest in the Warrants. Potential investors are advised in this respect to take into consideration the tax description of each specific issue and to consult with their lawyers or tax advisors in order to determine the tax implications for their specific situation (i.e., local regulations). Investors should likewise take into account the changes which may take place in the future in the tax laws and regulations in force at the present time.

### **1. Individuals or legal persons with residence in the Spanish territory**

#### *Personal Income Tax*

In the case that the purchaser of the warrants is considered a taxpayer subject to the personal income tax (hereinafter, "PIT"), the purchase price paid for the Warrants will not be considered as a deductible expense, but as acquisition value which includes the expenses and commissions connected with the purchase of the Warrants paid by the purchaser.

The income obtained by the Warrantholder for selling the Warrants prior to the end of the Expiration Period will be considered as capital gain or loss under the terms of article 34 of the Law 35/2006, dated November 28, 2006, on the Personal Income Tax (hereinafter, "PIT Act"). The gain or loss shall be calculated as the difference between (i) the transfer price (after deduction of the expenses and commissions paid by the Warrantholder) and (ii) the acquisition value, as defined above.

Upon the exercise of the warrants (including the Automatic Exercise at the Expiration Date), capital gain or loss will be calculated as the difference between (i) the Cash Settlement Amount (after deduction of the expenses and commissions paid by the Warrantholder) and (ii) the acquisition value, as defined above.

In accordance with the provisions of the PIT Act, the capital gains will be exempt from withholding tax.

Gains or losses derived from the sale or exercise of the warrants will be taxed following the rules of the PIT Act.

#### *Corporate Income Tax*

In principle, the taxable income will be calculated by correcting, by application of the rules contained in the Corporate Income Tax Law, the accounting result determined in accordance with the applicable accounting legislation. As a consequence, Investors would be taxed depending on the specific accounting of the warrant.

As a general rule, gains or losses realized by taxpayers subject to Corporate Income Tax either through the sale or the exercise of the Warrants will be included in their taxable income under the general provisions included in the Legislative Royal Decree 4/2004 of March 5, 2004, approving the Consolidated Text Act (CIT Act). Nevertheless, taxable income could arise before the sale or the exercise of the Warrants if its accounting implies the registration of losses and/or profits.

As stated before, capital gains will be exempt from withholding tax.

## 2. Individuals or legal persons not resident in the Spanish territory

As a general rule, according to section 13 of the Royal Decree 5/2004, March 5 on the Spanish non-resident income tax (hereinafter, "NRIT"), income obtained by non-Spanish residents holding the Warrants without permanent establishment in Spain will be considered as income obtained within the Spanish territory (and therefore, become taxable in Spain) only if such income derived from securities issued by an entity or person resident in the Spanish territory. Consequently, income from the Warrants should not be considered as obtained in the Spanish territory.

As a general rule, income obtained by a permanent establishment located in Spain of a non-resident would be subject to taxation, similar to that applicable to a Spanish company, without prejudice of the double taxation treaties signed by Spain.

## 3. Other direct Taxes: Net wealth Tax and Inheritance and Gift Tax

As a consequence of the holding of the Warrants or its exercise or sale, other taxes could accrue.

Frankfurt am Main  
February 11, 2008

COMMERZBANK  
AKTIENGESELLSCHAFT

