

FINAL TERMS

17 September 2021

Intesa Sanpaolo S.P.A.

Legal entity identifier (LEI): 2W8N8UU78PMDQKZENC08

153 Series of CALL COVERED WARRANTS on Shares due 06.12.2021, 07.03.2022, 06.06.2022, 05.09.2022 and 05.12.2022

"Intesa Sanpaolo S.p.A. Covered Warrants su Azioni di tipo Call Scadenza 06.12.2021, 07.03.2022, 06.06.2022, 05.09.2022 and 05.12.2022"

under the Warrants and Certificates Programme IMI Corporate & Investment Banking

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Terms and Conditions set forth in the Base Prospectus dated 27 May 2021 and the supplement to the Base Prospectus dated 9 August 2021 which together constitute a base prospectus for the purposes of the Prospectus Regulation as amended. This document constitutes the Final Terms of the Securities described herein for the purposes of Article 8(1) of the Prospectus Regulation and must be read in conjunction with the Base Prospectus, as supplemented. Full information on the Issuer and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus, as supplemented. The Base Prospectus and the supplement to the Base Prospectus are available for viewing during normal business hours at the registered office of the Issuer. The Base Prospectus and the supplement to the Base Prospectus have been published on the websites of the Luxembourg Stock Exchange (www.bourse.lu) and the Issuer (www.intesasanpaolo.prodottiequotazioni.com). An issue specific summary of the Securities is annexed to these Final Terms. In the case of the Securities admitted to trading on the regulated market of the Luxembourg Stock Exchange, the Final Terms will be published on the website of the Luxembourg Stock Exchange and of the Issuer.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms insofar as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "Securities" shall be deemed to be references to the relevant Warrants that are the subject of these Final Terms and references to "Securities" and "Security" shall be construed accordingly.

1. Specific provisions for each Series:

Series Number	No. of Securities issued	Indicative Price per Security
298 to 450	The number of Securities issued is specified per each Series in the "Annex to the Final Terms and to the Summary" below.	The Indicative Price of each Series of Covered Warrants determined on the basis of the market parameters on 10 September 2021 is equal to the amount specified per each Series in the "Annex to the Final Terms and to the Summary" below.

2. Tranche Number: Not applicable
3. Minimum Exercise Number: The Minimum Exercise Number is set out in relation to each Series in the "Annex to the Final Terms and to the Summary"

		below.
4.	Minimum Trading Number:	The Minimum Trading Number is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below.
5.	Consolidation:	Not applicable
6.	Type of Securities and Underlying(s):	(a) The Securities are Covered Warrants. The Warrants are European Style Warrants. (b) The items to which the Securities relate are the shares set out in the "Annex to the Final Terms and to the Summary" below (the " Shares " or the " Underlying ").
7.	Typology:	The Typology is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below.
8.	(i) Exercise Date:	The Exercise Date of the Securities is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below.
	(ii) Renunciation Notice Cut-off Time:	Equal to the relevant Valuation Date.
9.	Settlement Date:	The Settlement Date for the Securities falls two Business Days following the relevant Exercise Date. If, on the relevant Valuation Date a Market Disruption Event occurs, the relevant Settlement Date will be postponed accordingly. Such Settlement Date shall not, in any case, be postponed beyond the tenth Business Day following the relevant Valuation Date.
10.	Delivery Date:	Not applicable.
11.	Issue Date:	The Issue Date is 14 September 2021.
12.	Issue Currency:	The Issue Currency is Euro (" EUR ").
13.	Discount Price:	Not applicable
14.	Purchase Price:	Not applicable
15.	Business Day Centre(s):	The applicable Business Day Centre is Milan.
16.	Business Day:	Not applicable
17.	Exchange Business Day:	Not applicable
18.	Settlement Business Day:	Not applicable
19.	Settlement:	Settlement will be by way of cash payment (" Cash Settled Securities ").
20.	Exchange Rate:	Not applicable
21.	Settlement Currency:	The Settlement Currency for the payment of the Cash

Settlement Amount is EUR.

22.	Name and address of Calculation Agent:	The Calculation Agent is Intesa Sanpaolo S.p.A., with registered office at Piazza San Carlo, 156 10121 Turin.
23.	Exchange(s):	The relevant Exchange is set out in the "Annex to the Final Terms and to the Summary" below.
24.	Reference Source:	The Reference Source is, in relation to each Series, the relevant Exchange.
25.	Related Exchange(s):	The relevant Related Exchange is: <ul style="list-style-type: none">– IDEM (<i>Mercato degli Strumenti Derivati</i>), in relation to the Series that specify Borsa Italiana S.p.A. as Exchange in the "Annex to the Final Terms and to the Summary" below;– EUREX, in relation to the Series that specify Euronext Paris as Exchange in the "Annex to the Final Terms and to the Summary" below;– EUREX, in relation to the Series that specify XETRA as Exchange in the "Annex to the Final Terms and to the Summary" below.
26.	Rollover Date:	Not applicable
27.	Open End Feature:	Not applicable
28.	Put Option:	Not applicable
29.	Call Option:	Not applicable
30.	Maximum Level:	Not applicable
31.	Minimum Level:	Not applicable
32.	Settlement Amount:	On the Settlement Date each Covered Warrant will entitle its holder to receive a Cash Settlement Amount in the Settlement Currency calculated by the Calculation Agent in accordance with the following formula and rounding the resultant figure to nearest EUR cent, 0.005 EUR being rounded upwards: $\text{Max } [0; (\text{Final Reference Value} - \text{Exercise Price})] \times \text{Multiplier} \times \text{Minimum Exercise Number}$
33.	Multiplier:	The Multiplier to be applied is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below.
34.	Relevant Asset(s):	Not applicable
35.	Entitlement:	Not applicable
36.	AMF Percentage:	Not applicable
37.	VMF Percentage:	Not applicable

38.	Strike Price:	Not applicable
39.	Conversion Rate:	Not applicable
40.	Underlying Reference Currency:	The Underlying Reference Currency is EUR
41.	Quanto Option:	Not applicable
42.	Determination Date(s):	Not applicable
43.	Valuation Date(s):	The Valuation Date falls on the Business Day prior to the relevant Exercise Date.
44.	Intraday Value:	Not applicable
45.	Reference Value:	Not applicable
46.	Initial Reference Value:	Not applicable
	Initial Reference Value Determination Period(s):	Not applicable
47.	Final Reference Value:	The Final Reference Value, for the purpose of the calculation of the Cash Settlement Amount, will be calculated on the relevant Valuation Date and will be an amount equal to: <ul style="list-style-type: none"> – the reference price of the relevant Share in relation to the Series that specify Borsa Italiana S.p.A. as Exchange in the "Annex to the Final Terms and to the Summary"; – the closing price of the relevant Share in relation to the Series that do not specify Borsa Italiana S.p.A. as Exchange in the "Annex to the Final Terms and to the Summary".
	Final Reference Value Determination Period(s):	Not applicable
48.	Best Of Feature:	Not applicable
49.	Worst Of Feature:	Not applicable
50.	Rainbow Feature:	Not applicable
51.	Reverse Split:	Not applicable

PROVISIONS RELATING TO CERTIFICATES

Not applicable.

52.	Performance Cap:	Not applicable
	Performance Floor:	Not applicable
	Performance Participation Factor:	Not applicable
53.	Initial Percentage:	Not applicable

54.	Participation Factor:	Not applicable
55.	Down Participation Factor:	Not applicable
56.	Up Participation Factor:	Not applicable
57.	Initial Leverage:	Not applicable
58.	Barrier Event:	Not applicable
	Barrier Event Determination Period(s):	Not applicable
	Barrier Level:	Not applicable
	Lower Barrier Level:	Not applicable
	Upper Barrier Level:	Not applicable
	Barrier Selection Period:	Not applicable
	Strike Observation Period:	Not applicable
	Air Bag Factor:	Not applicable
	Protection Level:	Not applicable
	Protection Percentage:	Not applicable
	Spread Protection:	Not applicable
	Protection Amount:	Not applicable
	Dropdown Protection Level:	Not applicable
	Dropdown Protection Amount:	Not applicable
	Dynamic Protection Level:	Not applicable
	Step Up Amount:	Not applicable
	Sigma Amount:	Not applicable
	Predetermined Loss Percentage:	Not applicable
	Short Protection:	Not applicable
	Butterfly Level:	Not applicable
59.	Barrier Gap Event:	Not applicable
60.	Cap Level(s):	Not applicable
61.	Consolidation Floor Event	Not applicable
62.	Cap Barrier Amount:	Not applicable
63.	Cap Down Amount:	Not applicable

64.	Strike Percentage:	Not applicable
65.	Calendar Cap Percentage:	Not applicable
66.	Calendar Floor Percentage:	Not applicable
67.	Gearing Factor:	Not applicable
68.	One Star Event:	Not applicable
69.	Switch Event:	Not applicable
70.	Spread:	Not applicable
71.	Gearing Event:	Not applicable
72.	Buffer Event:	Not applicable
73.	Global Performance:	Not applicable
74.	Failure to Deliver due to Illiquidity:	Not applicable
75.	Digital Percentage:	Not applicable
76.	Settlement Level:	Not applicable
77.	Combined Amount:	Not applicable
78.	Darwin Feature:	Not applicable

PROVISIONS RELATING TO REMUNERATION AMOUNTS AND EARLY REDEMPTION AMOUNTS

79.	Knock-out Feature:	Not applicable
80.	Knock-in Feature:	Not applicable
81.	Digital Amount(s):	Not applicable
82.	Restrike Feature:	Not applicable
83.	Plus Amount(s):	Not applicable
84.	Accumulated Amount(s):	Not applicable
85.	Early Redemption Amount(s):	Not applicable
86.	Early Partial Capital Payment Amount:	Not applicable
87.	Coupon Event:	Not applicable
88.	Internal Return Amount:	Not applicable
89.	Participation Remuneration Amount:	Not applicable

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|-----|-------------------------------|-----------------|
| 90. | Participation Rebate Feature: | Not applicable |
| 91. | Floating Amount: | Not applicable |
| 92. | Premium Gap Amount: | Not applicable. |

PROVISIONS RELATING TO WARRANTS

Applicable

- | | | |
|------|--|--|
| 93. | Type of Warrants: | (i) the Warrants are European Style Warrants

(ii) the Warrants are Call Covered Warrants. |
| 94. | Notional Amount: | Not applicable |
| 95. | Exercise Price: | The Exercise Price of the Securities is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below. |
| 96. | Premium: | The Premium is equal to the Indicative Price for each Covered Warrant. |
| 97. | Barrier Event: | Not applicable |
| | Barrier Event Determination Period(s): | Not applicable |
| | Lower Barrier Level: | Not applicable |
| | Upper Barrier Level: | Not applicable |
| | Corridor Early Amount: | Not applicable |
| | Corridor Early Payment Date: | Not applicable |
| 98. | Strike Percentage: | Not applicable |
| 99. | Exercise Period: | Not applicable |
| 100. | Maximum Exercise Number: | Not applicable |
| 101. | Settlement Determination Period: | Not applicable |
| 102. | Settlement Determination Date: | Not applicable |

GENERAL

- | | | |
|------|---|-----------------------------------|
| 103. | Form of Securities: | Italian Dematerialised Securities |
| 104. | Prohibition of Sales to Retail Investors: | Not applicable |

DISTRIBUTION

- | | | |
|------|--------------|-----------------|
| 105. | Syndication: | Not applicable. |
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ADDITIONAL INFORMATION

Example(s) of complex derivatives securities:

Not applicable.

Signed on behalf of the Issuer:

By:
Duly authorised

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (i) Listing: None
- (ii) Admission to trading: Application has been made for the Securities to be admitted to trading on the Italian multilateral trading facility Securitised Derivatives Market (the "SeDeX"), organised and managed by Borsa Italiana S.p.A., which is not a regulated market for the purposes of Directive 2014/65/EU as amended, with effect from the Issue Date or a date around the Issue Date.

After the Issue Date, application may be made to list the Securities on other stock exchanges or regulated markets or to admit to trading on other trading venues as the Issuer may decide.

2. NOTIFICATION

The CSSF has provided the Commissione Nazionale per le Società e la Borsa (CONSOB) with a certificate of approval attesting that the Base Prospectus has been drawn up in accordance with the Prospectus Regulation.

3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

The Issuer is expected to enter into hedging arrangements with market counterparties in connection with the issue of the Securities in order to hedge its exposure.

The Issuer will act as Calculation Agent under the Securities. In addition, the Issuer may act as specialist (as defined under the SeDeX rules) in respect of the Securities. See the risk factor "Potential Conflicts of Interest" of the Base Prospectus.

4. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (i) Reasons for the offer: Not applicable.
- (ii) Estimated net proceeds: Not applicable.
- (iii) Estimated total expenses: Not applicable.

5. TERMS AND CONDITIONS OF THE OFFER

Not applicable

6. DISTRIBUTION

- (i) Name(s) and address(es), to the extent known to the Issuer, of the Distributors in the various countries where the offer takes place: None
- (ii) Name and address of the co-ordinator(s): Not applicable.

of the global offer and of single parts of the offer:

- (iii) Name and address of any paying agents and depository agents in each country (in addition to the Principal Security Agent): Not applicable.
- (iv) Entities agreeing to underwrite the issue on a firm commitment basis, and entities agreeing to place the issue without a firm commitment or under "best efforts" arrangements: Not applicable.
- (v) Date of signing of the placement agreement: Not applicable.

7. POST-ISSUANCE INFORMATION

The Issuer does not intend to provide post-issuance information except if required by any applicable laws and regulations.

8. OPERATIONAL INFORMATION

- (i) ISIN Code: In relation to each Series, the relevant ISIN Code is set out in the "Annex to the Final Terms and to the Summary" below.
- (ii) Trading Code (*codice di negoziazione*): In relation to each Series, the Trading Code (*codice di negoziazione*) is set out in the "Annex to the Final Terms and to the Summary" below.
- (iii) Any clearing system(s) other than Euroclear Bank S.A./N.V. and Clearstream Banking S.A., relevant address(es), and relevant identification number(s): Monte Titoli S.p.A.

PART C – ISSUE SPECIFIC SUMMARY OF THE SECURITIES

Section 1 – Introduction containing warnings

Securities: 153 Series of CALL COVERED WARRANTS on Shares due 06.12.2021, 07.03.2022, 06.06.2022, 05.09.2022 and 05.12.2022 (in relation to each Series of Warrants, the relevant ISIN Code is set out in the "Annex to the Final Terms and to the Summary" below).

Issuer: Intesa Sanpaolo S.p.A. (**Intesa Sanpaolo**, the **Bank** or the **Issuer**)

Address: Piazza San Carlo 156, 10121 Turin, Italy

Phone number: +39 011555

Website: www.intesasanpaolo.prodottiequotazioni.com

Legal Entity Identifier (LEI): 2W8N8UU78PMDQKZENC08

Competent authority: *Commission de Surveillance du Secteur Financier (CSSF)*, 283, route d'Arlon L-1150 Luxembourg. Phone number: (+352) 26 25 1 - 1.

Date of approval of the Base Prospectus: Warrants and Certificates Programme IMI Corporate & Investment Banking approved by the CSSF on 27 May 2021.

This Summary should be read as an introduction to the Base Prospectus.

Any decision to invest in the Securities should be based on consideration of the Base Prospectus as a whole by the investor.

Investors could lose all or part of the invested capital.

Where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff investor might, under the national legislation of the Member States, have to bear the costs of translating the Base Prospectus (including any supplements as well as the Final Terms) before the legal proceedings are initiated.

Civil liability attaches only to those persons who have tabled the Summary including any translation thereof, but only if the Summary is misleading, inaccurate or inconsistent when read together with the other parts of the Base Prospectus, or it does not provide, when read together with the other parts of the Base Prospectus, all necessary key information in order to aid investors when considering whether to invest in the Securities.

You are about to purchase a product that is not simple and may be difficult to understand.

Section 2 – Key information on the Issuer

Who is the issuer of the securities?

The Issuer is Intesa Sanpaolo S.p.A., registered with the Companies' Registry of Turin under registration number 00799960158 and with the National Register of Banks under no. 5361 and is the parent company of "Gruppo Intesa Sanpaolo". Intesa Sanpaolo S.p.A. operates subject to the Banking Law.

Domicile and legal form, its LEI, the law under which it operates and its country of incorporation

Intesa Sanpaolo's Legal Entity Identification number (LEI) is 2W8N8UU78PMDQKZENC08.

The Issuer is an Italian bank established as a company limited by shares (*società per azioni*).

The registered and administrative office of the Issuer is Piazza San Carlo 156, 10121 Turin, Italy.

The Issuer is incorporated and carries out its business under Italian law. The Issuer, both as a bank and as is the parent company of "Gruppo Intesa Sanpaolo", is subject to the Bank of Italy's and European Central Bank's prudential supervision.

Principal activities

The Issuer is a banking institution engaged in investment banking activities. The Issuer offers a wide range of capital markets, investment banking and special lending services to a diversified client base including banks, companies, institutional investors, entities and public bodies. The Issuer is the parent company of the "Gruppo Intesa Sanpaolo" which operates through six divisions: the Banca dei Territori division, the Corporate and Investment Banking division, the International Subsidiary Banks division, the Private Banking division, the Asset Management division and the Insurance Division.

Major shareholders, including whether it is directly or indirectly owned or controlled and by whom

As of 2 June 2021, the shareholder structure of the Issuer was composed as follows (holders of shares exceeding 3%): Compagnia di San Paolo (ordinary shares: 1,188,947,304; owned: 6.119%); BlackRock Inc. (ordinary shares: 972,416,733; owned: 5.005%); Fondazione Cariplo (ordinary shares: 767,029,267; owned: 3.948%). In addition, JP Morgan Chase & Co. holds an aggregate investment equal to 6.854% as per form 120 B dated 2 June 2021.

Identity of its key managing directors

The managing director of the Issuer is Carlo Messina (Chief Executive Officer).

Identity of its auditors

KPMG S.p.A., with registered office at Via V. Pisani, 25, 20121 Milan, was appointed by the Issuer as its independent auditor to audit its financial statements for the period 2012-2020.

What is the key financial information regarding the Issuer?¹

Consolidated Income statement					
	As for the year ended		As for the half year ended		
<i>EUR millions, except where indicated</i>	31.12.20 <i>Audited</i>	31.12.19 <i>Audited</i>	30.06.21 ² <i>Unaudited</i>	30.06.20 <i>Unaudited</i>	
Interest margin	7,732	6,924	not available	not available	
Net fee and commission income	7,978	7,499	not available	not available	
Profits (Losses) on trading	628	506	not available	not available	
Net losses/recoveries for credit risks	(4,364)	(2,201)	not available	not available	
Net income from banking and insurance activities	14,148	15,742	not available	not available	
Parent Company's net income (loss)	3,277	4,182	3,023	2,566	
Consolidated Balance Sheet					
	As for the year ended		As for the half year /year ended		Value as outcome from the Supervisory Review and Evaluation Process ('SREP' requirement for 2021) ³
<i>EUR millions, except where indicated</i>	31.12.20 <i>Audited</i>	31.12.19 <i>Audited</i>	30.06.21 <i>Unaudited</i>	31.12.20 <i>Audited</i>	
Total assets	1,002,614	816,102	1,057,595	1,002,614	not applicable
Senior debt (securities issued)	80,048	75,569	not available	80,048	not applicable
Subordinated debt (securities issued)	11,786	9,308	not available	11,786	not applicable
Financial assets measured at	505,165	418,788	not available	505,165	not applicable

¹ Figures respectively from the consolidated annual financial statements of Intesa Sanpaolo as at and for the year ended 31 December 2020, consolidated annual financial statements of Intesa Sanpaolo as at and for the year ended 31 December 2019 and from the consolidated financial statements of Intesa Sanpaolo as at and for the half year ended 30 June 2021.

² The available financial information relating to 30 June 2021 has been extracted from the press release issued by Intesa Sanpaolo S.p.A. on 4 August 2021 and entitled "Intesa Sanpaolo: Consolidated Results as at 30 June 2021" (the "2021 Half - Year Results Press Release"). The financial information indicated as "not available" has not been inserted in the 2021 Half - Year Results Press Release.

³ Applying the regulatory measure introduced by the ECB and effective from 12 March 2020.

amortised cost - Loans to customers					
Financial liabilities measured at amortised cost - Due to customers	422,365	331,181	not available	422,365	not applicable
Share capital	10,084	9,086	10,084	10,084	not applicable
Non performing loans	10,743	14,222	9,713	10,743	not applicable
Common Equity Tier 1 capital (CET1) ratio (%)	14.7%	13.9%	14.9%	14.7%	8.63%
Total Capital Ratio	19.6%	17.7%	19.6%	19.6%	not available

What are the key risks that are specific to the Issuer?

Risk exposure to debt securities issued by sovereign States

The market tensions regarding government bonds and their volatility, as well as Italy's rating downgrading or the forecast that such downgrading may occur, might have negative effects on the assets, the economic and/or financial situation, the operational results and the perspectives of the Bank. Intesa Sanpaolo Group results is and will be exposed to sovereign debtors, in particular to Italy and certain major European Countries.

Risks related to legal proceedings

The risk arising from legal proceedings consists of the possibility of the Bank being obliged to pay any sum in case of unfavourable outcome.

Risks related to the economic/financial crisis and the impact of current uncertainties of the macro-economic context

The future development in the macro-economic context may be considered as a risk as it may produce negative effects and trends in the economic and financial situation of the Bank and/or the Group. Any negative variations of the factors that affect the macro-economic framework, in particular during periods of economic-financial crisis, could lead the Bank and/or the Group to suffer losses, increases of financing costs, and reductions of the value of the assets held, with a potential negative impact on the liquidity of the Bank and/or the Group and its financial soundness.

Credit risk

The economic and financial activity and soundness of the Bank depend on its borrower's creditworthiness. The Bank is exposed to the traditional risks related to credit activity. Therefore, the clients' breach of the agreements entered into and of their underlying obligations, or any lack of information or incorrect information provided by them as to their respective financial and credit position, could have negative effects on the economic and/or financial situation of the Bank.

Market risk

The market risk is the risk of losses in the value of financial instruments, including the securities of sovereign States held by the Bank, due to the movements of market variables (by way of example and without limitation, interest rates, prices of securities, exchange rates), which could determine a deterioration of the financial soundness of the Bank and/or the Group. Such deterioration could be produced either by negative effects on the income statement deriving from positions held for trading purposes, or from negative changes in the FVOCI (Fair Value through Other Comprehensive Income) reserve, generated by positions classified as financial Activities evaluated at fair value, with an impact on the overall profitability.

Liquidity risk

The liquidity risk is the risk that the Bank is not able to satisfy its payment obligations at maturity, both due to the inability to raise funds on the market (funding liquidity risk) and of the difficulty to disinvest its own assets (market liquidity risk).

Operational risk

The Bank is exposed to several categories of operational risk which are intrinsic to its business, among which those mentioned herein, by way of example and without limitation: frauds by external persons, frauds or losses arising from the unfaithfulness of the employees and/or breach of control procedures, operational errors, defects or malfunctions of computer or telecommunication systems, computer virus attacks, default of suppliers with respect to their contractual obligations, terrorist attacks and natural disasters. The occurrence of one or more of said risks may have significant negative effects on the business, the operational results and the economic and financial situation of the Bank.

Regulatory framework

The Bank is subject to a complex and strict regulation, as well as to the supervisory activity performed by the relevant institutions (in particular, the European Central Bank, the Bank of Italy and CONSOB). Both the aforementioned regulation and supervisory activity

are subject, respectively, to continuous updates and practice developments. Furthermore, as a listed Bank, the Bank is required to comply with further provisions issued by CONSOB. The Bank, besides the supranational and national rules and the primary or regulatory rules of the financial and banking sector, is also subject to specific Rules on anti-money laundering, usury and consumer protection. Although the Bank undertakes to comply with the set of rules and regulations, any changes of the rules and/or changes of the interpretation and/or implementation of the same by the competent authorities could give rise to new burdens and obligations for the Bank, with possible negative impacts on the operational results and the economic and financial situation of the Bank.

Section 3 – Key information on the Securities

Type, class and ISIN

The Securities are Warrants. The Securities are issued in Italian dematerialized form ("**Italian Dematerialized Securities**").

The Warrants are European Style Warrants. The Warrants are Call Covered Warrants.

The Warrants are cash settled.

In relation to each Series of Warrants, the relevant ISIN Code is set out in the "Annex to the Final Terms and to the Summary" below.

Currency, denomination, and term of the securities

The indicative price of each Series of Covered Warrants determined on the basis of the market parameters on 10 September 2021 is equal to the amount specified per each Series in the "Annex to the Final Terms and to the Summary" below (the "**Indicative Price**").

The Securities are issued in EUR (the "**Issue Currency**").

The Settlement Currency is EUR.

The Securities are European Style Warrants and will be automatically exercised on the relevant Exercise Date.

The Exercise Date of the Warrants is set out in relation to each Series in the "Annex to the Final Terms and to the Summary" below.

The Settlement Date of the Warrants falls two Business Days following the relevant Exercise Date.

Rights attached to the securities

The Warrants and any non-contractual obligations arising out of or in connection with the Warrants will be governed by, and shall be construed in accordance with, English Law. The registration and transfer of the Securities in Monte Titoli shall be governed by, and shall be construed in accordance with, Italian law.

The Securityholder will receive on the Settlement Date for each Minimum Exercise Number, specified for each Series in the "Annex to the Final Terms and to the Summary" below, the payment of the Cash Settlement Amount (if positive) determined as follows:

CASH SETTLEMENT AMOUNT

CALL COVERED WARRANTS

CALCULATION METHOD IN THE CASE OF POSITIVE AND NEGATIVE PERFORMANCE OF THE UNDERLYING

The investor will receive an amount equal to the maximum between (i) 0 and (ii) the Final Reference Value less the Exercise Price. The result will be multiplied by the Multiplier (equal to the amount specified for each Series in the "Annex to the Final Terms and to the Summary" below) and the Minimum Exercise Number (equal to 10 Covered Warrants for each Series, as specified for each Series in the "Annex to the Final Terms and to the Summary" below).

For the purposes of the above the following applies:

The Final Reference Value will be calculated on the relevant Valuation Date, which falls on the Business Day prior to the relevant Exercise Date, and will be an amount equal to:

- the reference price of the relevant Share in relation to the Series that specify Borsa Italiana S.p.A. as Exchange in the "Annex to the Final Terms and to the Summary";
- the closing price of the relevant Share in relation to the Series that do not specify Borsa Italiana S.p.A. as Exchange in the "Annex to the Final Terms and to the Summary".

The Exercise Price is equal to the amount specified for each Series in the "Annex to the Final Terms and to the Summary" below.

The Underlyings are the Shares specified for each Series in the "Annex to the Final Terms and to the Summary".

In respect of the Underlyings, certain historical information (including past performance thereof) may be found on major information providers, such as Bloomberg and Reuters, and on the website of the relevant issuer. The relevant Bloomberg Code and the website of the relevant issuer are specified for each Series in the "Annex to the Final Terms and to the Summary".

Seniority of the securities
The Warrants constitute direct, unsubordinated, unconditional and unsecured obligations of the Issuer and, unless provided otherwise by law, rank <i>pari passu</i> among themselves and (save for certain obligations required to be preferred by law) rank equally with all other unsecured obligations (other than subordinated obligations, if any) of the Issuer from time to time outstanding.
Restrictions on the free transferability
The Securities will be freely transferable, subject to the offering and selling restrictions in the United States, the European Economic Area under the Prospectus Regulation and the laws of any jurisdiction in which the relevant Securities are offered or sold.
Where will the securities be traded?
Application has been made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the Italian multilateral trading facility Securitised Derivatives Market (the "SeDeX"), organised and managed by Borsa Italiana S.p.A., which is not a regulated market for the purposes of Directive 2014/65/EU as amended, with effect from the Issue Date or a date around the Issue Date. After the Issue Date, application may be made to list the Securities on other stock exchanges or regulated markets or to admit to trading on other trading venues as the Issuer may decide.
What are the key risks that are specific to the securities?
<p><i>The Covered Warrants may not be a suitable investment for all investors</i></p> <p>Covered Warrants are complex financial instruments. A potential investor should not invest in Covered Warrants which are complex financial instruments unless it has the expertise (either alone or with the help of a financial adviser) to evaluate how the Covered Warrants will perform under changing conditions, the resulting effects on the value of the Covered Warrants and the impact this investment will have on the potential investor's overall investment portfolio.</p> <p><i>General risks and risks relating to the Underlying</i></p> <p>The Securities involve a high degree of risk, which may include, among others, interest rate, foreign exchange, time value and political risks. Purchasers should be prepared to sustain a partial or total loss of the purchase price of their Securities. Fluctuations in the value of the relevant Underlying will affect the value of the Securities. Purchasers of Securities risk losing their entire investment or part of it if the value of the relevant underlying basis of reference does not move in the anticipated direction.</p> <p><i>Certain considerations associated with Share Securities</i></p> <p>In the case of Securities relating to a share or to a GDR/ADR (or basket of shares or basket of GDRs/ADRs), no issuer of such shares will have participated in the preparation of the relevant Final Terms or in establishing the terms of the Securities and neither the Issuer nor any Manager will make any investigation or enquiry in connection with such offering with respect to any information concerning any such issuer of shares contained in such Final Terms or in the documents from which such information was extracted. Consequently, there can be no assurance that all events occurring prior to the relevant issue date that would affect the trading price of the shares will have been publicly disclosed. Subsequent disclosure of any such events or the disclosure of or failure to disclose material future events concerning such an issuer of shares could affect the trading price of the shares and therefore the trading price of the Securities. Securityholders will not have voting rights or rights to receive dividends or distributions or any other rights with respect to the relevant shares to which such Securities relate.</p> <p><i>Certain Factors Affecting the Value and Trading Price of Securities</i></p> <p>The Cash Settlement Amount at any time prior to the expiration is typically expected to be less than the trading price of the Securities at that time. The difference between the trading price and the Cash Settlement Amount will reflect, among other things, a "time value" for the Securities. The "time value" of the Securities will depend partly upon the length of the period remaining to expiration and the expectations concerning the value of the Underlying. Securities offer hedging and investment diversification opportunities but also pose some additional risks with regard to interim value. The interim value of the Securities varies with the price of the Underlying, as well as a number of other interrelated factors.</p> <p><i>Loss risk in relation to the Covered Warrants</i></p> <p>An investment in Covered Warrants entails the risk of loss of the capital invested. In particular, in relation to Call Covered Warrants, in case of negative performance of the Underlying, if the Final Reference Value is lower than the Exercise Price, the investor will bear a total loss of the capital invested. Furthermore, if the Final Reference Value is higher than the Exercise Price, but not enough to offset the price paid for the purchase of the Covered Warrants, the investor will bear a partial loss of the capital invested.</p> <p><i>Risk related to the Exercise Price</i></p> <p>The Cash Settlement Amount of the Covered Warrants will be calculated also on the basis of the Exercise Price, which is a value predetermined by the Issuer. Such Exercise Price contributes to the determination of the potential return of the Covered Warrants.</p> <p><i>Possible illiquidity of the Securities in the secondary market</i></p>

It is not possible to predict the price at which Securities will trade in the secondary market or whether such market will be liquid or illiquid. The Issuer, or any of its Affiliates may, but is not obliged to, at any time purchase Securities at any price in the open market or by tender or private treaty. Any Securities so purchased may be held or resold or surrendered for cancellation. The Issuer or any of its Affiliates may, but is not obliged to, be a market-maker for an issue of Securities. Even if the Issuer or such other entity is a market-maker for an issue of Securities, the secondary market for such Securities may be limited. To the extent that an issue of Securities becomes illiquid, an investor may have to wait until the Exercise Date to realise value.

Section 4 – Key information on the offer of securities to the public

Under which conditions and timetable can I invest in this security?

Not applicable - the Securities are not being offered to the public as part of a public offer.

Who is the offeror?

Not applicable - the Securities are not being offered to the public as part of a public offer.

Reasons for the offer and estimated net amount of the proceeds

Not applicable - the Securities are not being offered to the public as part of a public offer.

Indication of whether the offer is subject to an underwriting agreement on a firm commitment basis

Not applicable - the Securities are not being offered to the public as part of a public offer.

Indication of the most material conflicts of interest pertaining to the offer or the admission to trading.

The Issuer is expected to enter into hedging arrangements with market counterparties in connection with the issue of the Securities in order to hedge its exposure.

The Issuer will act as Calculation Agent under the Securities. In addition, the Issuer may act as specialist (as defined under the SeDeX rules) in respect of the Securities.

ANNEX TO THE FINAL TERMS AND TO THE SUMMARY

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
298	IT0005457186	I07648	Call	Assicurazioni Generali S.p.A.	IT0000062072 G IM <Equity>	www.generali.com	17.5	06/12/2021	0.1	20,000,000	10	10	0.0520	Borsa Italiana S.p.A.
299	IT0005457194	I07649	Call	Assicurazioni Generali S.p.A.	IT0000062072 G IM <Equity>	www.generali.com	19	06/06/2022	0.1	20,000,000	10	10	0.0270	Borsa Italiana S.p.A.
300	IT0005457202	I07650	Call	Assicurazioni Generali S.p.A.	IT0000062072 G IM <Equity>	www.generali.com	19.5	05/09/2022	0.1	20,000,000	10	10	0.0315	Borsa Italiana S.p.A.
301	IT0005457210	I07651	Call	Assicurazioni Generali S.p.A.	IT0000062072 G IM <Equity>	www.generali.com	20.5	05/09/2022	0.1	20,000,000	10	10	0.0190	Borsa Italiana S.p.A.
302	IT0005457228	I07652	Call	Assicurazioni Generali S.p.A.	IT0000062072 G IM <Equity>	www.generali.com	20.5	05/12/2022	0.1	20,000,000	10	10	0.0285	Borsa Italiana S.p.A.
303	IT0005457236	I07653	Call	Atlantia S.p.A.	IT0003506190 ATL IM <Equity>	www.atlantia.it	17.5	06/12/2021	0.1	5,000,000	10	10	0.0210	Borsa Italiana S.p.A.
304	IT0005457244	I07654	Call	Atlantia S.p.A.	IT0003506190 ATL IM <Equity>	www.atlantia.it	17	07/03/2022	0.1	5,000,000	10	10	0.0690	Borsa Italiana S.p.A.
305	IT0005457251	I07655	Call	Atlantia S.p.A.	IT0003506190 ATL IM <Equity>	www.atlantia.it	18	07/03/2022	0.1	5,000,000	10	10	0.0410	Borsa Italiana S.p.A.
306	IT0005457269	I07656	Call	Atlantia S.p.A.	IT0003506190 ATL IM <Equity>	www.atlantia.it	19	06/06/2022	0.1	5,000,000	10	10	0.0435	Borsa Italiana S.p.A.
307	IT0005457277	I07657	Call	Atlantia S.p.A.	IT0003506190 ATL IM <Equity>	www.atlantia.it	21	05/12/2022	0.1	5,000,000	10	10	0.0430	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
308	IT0005457285	I07658	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	24.5	06/12/2021	0.1	5,000,000	10	10	0.0735	Borsa Italiana S.p.A.
309	IT0005457293	I07659	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	25	06/12/2021	0.1	5,000,000	10	10	0.0550	Borsa Italiana S.p.A.
310	IT0005457301	I07660	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	25.5	06/12/2021	0.1	5,000,000	10	10	0.0405	Borsa Italiana S.p.A.
311	IT0005457319	I07661	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	25	07/03/2022	0.1	5,000,000	10	10	0.1050	Borsa Italiana S.p.A.
312	IT0005457327	I07662	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	26	07/03/2022	0.1	5,000,000	10	10	0.0710	Borsa Italiana S.p.A.
313	IT0005457335	I07663	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	27	07/03/2022	0.1	5,000,000	10	10	0.0465	Borsa Italiana S.p.A.
314	IT0005457343	I07664	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	26.5	06/06/2022	0.1	5,000,000	10	10	0.0880	Borsa Italiana S.p.A.
315	IT0005457350	I07665	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	27.5	06/06/2022	0.1	5,000,000	10	10	0.0640	Borsa Italiana S.p.A.
316	IT0005457368	I07666	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	28.5	06/06/2022	0.1	5,000,000	10	10	0.0460	Borsa Italiana S.p.A.
317	IT0005457376	I07667	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	28	05/09/2022	0.1	5,000,000	10	10	0.0880	Borsa Italiana S.p.A.
318	IT0005457384	I07668	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	29	05/09/2022	0.1	5,000,000	10	10	0.0680	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
319	IT0005457392	I07669	Call	Azimut Holding S.p.A.	IT0003261697 AZM IM <Equity>	www.azimut-group.com	29	05/12/2022	0.1	5,000,000	10	10	0.1005	Borsa Italiana S.p.A.
320	IT0005457400	I07670	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	8.75	06/12/2021	0.1	8,000,000	10	10	0.0180	Borsa Italiana S.p.A.
321	IT0005457418	I07671	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	10	06/12/2021	0.1	8,000,000	10	10	0.0020	Borsa Italiana S.p.A.
322	IT0005457426	I07672	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	8.5	07/03/2022	0.1	8,000,000	10	10	0.0455	Borsa Italiana S.p.A.
323	IT0005457434	I07673	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	9.5	06/06/2022	0.1	8,000,000	10	10	0.0260	Borsa Italiana S.p.A.
324	IT0005457442	I07674	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	10.5	06/06/2022	0.1	8,000,000	10	10	0.0105	Borsa Italiana S.p.A.
325	IT0005457459	I07675	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	11	06/06/2022	0.1	8,000,000	10	10	0.0065	Borsa Italiana S.p.A.
326	IT0005457467	I07676	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	10.5	05/09/2022	0.1	8,000,000	10	10	0.0160	Borsa Italiana S.p.A.
327	IT0005457475	I07677	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	11	05/09/2022	0.1	8,000,000	10	10	0.0105	Borsa Italiana S.p.A.
328	IT0005457483	I07678	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	11	05/12/2022	0.1	8,000,000	10	10	0.0130	Borsa Italiana S.p.A.
329	IT0005457491	I07679	Call	Banca Mediolanum S.p.A.	IT0004776628 BMED IM <Equity>	www.bancamediolanum.it	11.5	05/12/2022	0.1	8,000,000	10	10	0.0080	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
330	IT0005457509	I07680	Call	Banco BPM S.p.A.	IT0005218380 BAMI IM <Equity>	www.bancobpm.it	3	06/12/2021	0.1	15,000,000	10	10	0.0095	Borsa Italiana S.p.A.
331	IT0005457517	I07681	Call	Banco BPM S.p.A.	IT0005218380 BAMI IM <Equity>	www.bancobpm.it	3	07/03/2022	0.1	15,000,000	10	10	0.0170	Borsa Italiana S.p.A.
332	IT0005457525	I07682	Call	Banco BPM S.p.A.	IT0005218380 BAMI IM <Equity>	www.bancobpm.it	3.5	06/06/2022	0.1	15,000,000	10	10	0.0100	Borsa Italiana S.p.A.
333	IT0005457533	I07683	Call	Banco BPM S.p.A.	IT0005218380 BAMI IM <Equity>	www.bancobpm.it	3.7	05/09/2022	0.1	15,000,000	10	10	0.0105	Borsa Italiana S.p.A.
334	IT0005457541	I07684	Call	Banco BPM S.p.A.	IT0005218380 BAMI IM <Equity>	www.bancobpm.it	3.7	05/12/2022	0.1	15,000,000	10	10	0.0140	Borsa Italiana S.p.A.
335	IT0005457558	I07685	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	85	06/12/2021	0.1	10,000,000	10	10	0.1890	XETRA
336	IT0005457566	I07686	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	90	07/03/2022	0.1	10,000,000	10	10	0.2270	XETRA
337	IT0005457574	I07687	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	95	07/03/2022	0.1	10,000,000	10	10	0.1405	XETRA
338	IT0005457582	I07688	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	90	06/06/2022	0.1	10,000,000	10	10	0.2630	XETRA
339	IT0005457590	I07689	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	95	06/06/2022	0.1	10,000,000	10	10	0.1825	XETRA
340	IT0005457608	I07690	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	100	06/06/2022	0.1	10,000,000	10	10	0.1295	XETRA

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
341	IT0005457616	I07691	Call	BMW AG	DE0005190003 BMW GY <Equity>	www.bmw.com	110	05/09/2022	0.1	10,000,000	10	10	0.1125	XETRA
342	IT0005457624	I07692	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	8.50	06/12/2021	0.1	30,000,000	10	10	0.0045	Borsa Italiana S.p.A.
343	IT0005457632	I07693	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	8.50	07/03/2022	0.1	30,000,000	10	10	0.0100	Borsa Italiana S.p.A.
344	IT0005457640	I07694	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	9.00	07/03/2022	0.1	30,000,000	10	10	0.0045	Borsa Italiana S.p.A.
345	IT0005457657	I07695	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	9.50	06/06/2022	0.1	30,000,000	10	10	0.0055	Borsa Italiana S.p.A.
346	IT0005457665	I07696	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	9.50	05/09/2022	0.1	30,000,000	10	10	0.0075	Borsa Italiana S.p.A.
347	IT0005457673	I07697	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	9.50	05/12/2022	0.1	30,000,000	10	10	0.0110	Borsa Italiana S.p.A.
348	IT0005457681	I07698	Call	Enel S.p.A.	IT0003128367 ENEL IM <Equity>	www.enel.com	10.00	05/12/2022	0.1	30,000,000	10	10	0.0070	Borsa Italiana S.p.A.
349	IT0005457699	I07699	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	10.75	07/03/2022	0.1	30,000,000	10	10	0.0450	Borsa Italiana S.p.A.
350	IT0005457707	I07700	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	11.75	06/06/2022	0.1	30,000,000	10	10	0.0200	Borsa Italiana S.p.A.
351	IT0005457715	I07701	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	12.25	06/06/2022	0.1	30,000,000	10	10	0.0135	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
352	IT0005457723	I07702	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	12.75	06/06/2022	0.1	30,000,000	10	10	0.0090	Borsa Italiana S.p.A.
353	IT0005457731	I07703	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	13	06/06/2022	0.1	30,000,000	10	10	0.0075	Borsa Italiana S.p.A.
354	IT0005457749	I07704	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	11.25	05/09/2022	0.1	30,000,000	10	10	0.0405	Borsa Italiana S.p.A.
355	IT0005457756	I07705	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	12	05/09/2022	0.1	30,000,000	10	10	0.0250	Borsa Italiana S.p.A.
356	IT0005457764	I07706	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	12.5	05/09/2022	0.1	30,000,000	10	10	0.0180	Borsa Italiana S.p.A.
357	IT0005457772	I07707	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	13	05/12/2022	0.1	30,000,000	10	10	0.0145	Borsa Italiana S.p.A.
358	IT0005457780	I07708	Call	Eni S.p.A.	IT0003132476 ENI IM <Equity>	www.eni.com	13.25	05/12/2022	0.1	30,000,000	10	10	0.0125	Borsa Italiana S.p.A.
359	IT0005457798	I07709	Call	Ferrari N.V.	NL0011585146 RACE IM <Equity>	www.ferrari.com	190	07/03/2022	0.1	10,000,000	10	10	1.3000	Borsa Italiana S.p.A.
360	IT0005457806	I07710	Call	Ferrari N.V.	NL0011585146 RACE IM <Equity>	www.ferrari.com	210	06/06/2022	0.1	10,000,000	10	10	0.9000	Borsa Italiana S.p.A.
361	IT0005457814	I07711	Call	Ferrari N.V.	NL0011585146 RACE IM <Equity>	www.ferrari.com	230	06/06/2022	0.1	10,000,000	10	10	0.4615	Borsa Italiana S.p.A.
362	IT0005457822	I07712	Call	Ferrari N.V.	NL0011585146 RACE IM <Equity>	www.ferrari.com	240	05/09/2022	0.1	10,000,000	10	10	0.4855	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
363	IT0005457830	I07713	Call	Ferrari N.V.	NL0011585146 RACE IM <Equity>	www.ferrari.com	240	05/12/2022	0.1	10,000,000	10	10	0.6385	Borsa Italiana S.p.A.
364	IT0005457848	I07714	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	8	07/03/2022	0.1	10,000,000	10	10	0.0295	Borsa Italiana S.p.A.
365	IT0005457855	I07715	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	10	06/06/2022	0.1	10,000,000	10	10	0.0150	Borsa Italiana S.p.A.
366	IT0005457863	I07716	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	9	05/09/2022	0.1	10,000,000	10	10	0.0315	Borsa Italiana S.p.A.
367	IT0005457871	I07717	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	9.5	05/09/2022	0.1	10,000,000	10	10	0.0250	Borsa Italiana S.p.A.
368	IT0005457889	I07718	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	10	05/09/2022	0.1	10,000,000	10	10	0.0205	Borsa Italiana S.p.A.
369	IT0005457897	I07719	Call	Leonardo S.p.A.	IT0003856405 LDO IM <Equity>	www.leonardocompany.com	9	05/12/2022	0.1	10,000,000	10	10	0.0385	Borsa Italiana S.p.A.
370	IT0005457905	I07720	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	10.5	06/12/2021	0.1	10,000,000	10	10	0.0115	Borsa Italiana S.p.A.
371	IT0005457913	I07721	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	11	06/12/2021	0.1	10,000,000	10	10	0.0060	Borsa Italiana S.p.A.
372	IT0005457921	I07722	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	11.5	07/03/2022	0.1	10,000,000	10	10	0.0125	Borsa Italiana S.p.A.
373	IT0005457939	I07723	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	11.25	07/03/2022	0.1	10,000,000	10	10	0.0160	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
374	IT0005457947	I07724	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	12	06/06/2022	0.1	10,000,000	10	10	0.0175	Borsa Italiana S.p.A.
375	IT0005457954	I07725	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	12.2	06/06/2022	0.1	10,000,000	10	10	0.0150	Borsa Italiana S.p.A.
376	IT0005457962	I07726	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	11.75	06/06/2022	0.1	10,000,000	10	10	0.0205	Borsa Italiana S.p.A.
377	IT0005457970	I07727	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	12.2	05/09/2022	0.1	10,000,000	10	10	0.0245	Borsa Italiana S.p.A.
378	IT0005457988	I07728	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	12.6	05/09/2022	0.1	10,000,000	10	10	0.0200	Borsa Italiana S.p.A.
379	IT0005457996	I07729	Call	Mediobanca S.p.A.	IT0000062957 MB IM <Equity>	www.mediobanca.com	12.6	05/12/2022	0.1	10,000,000	10	10	0.0240	Borsa Italiana S.p.A.
380	IT0005458002	I07730	Call	Prysmian S.p.A.	IT0004176001 PRY IM <Equity>	www.prysmiangroup.com	36	06/12/2021	0.1	5,000,000	10	10	0.0650	Borsa Italiana S.p.A.
381	IT0005458010	I07731	Call	Prysmian S.p.A.	IT0004176001 PRY IM <Equity>	www.prysmiangroup.com	38	07/03/2022	0.1	5,000,000	10	10	0.0920	Borsa Italiana S.p.A.
382	IT0005458028	I07732	Call	Prysmian S.p.A.	IT0004176001 PRY IM <Equity>	www.prysmiangroup.com	38	06/06/2022	0.1	5,000,000	10	10	0.1365	Borsa Italiana S.p.A.
383	IT0005458036	I07733	Call	Prysmian S.p.A.	IT0004176001 PRY IM <Equity>	www.prysmiangroup.com	38	05/09/2022	0.1	5,000,000	10	10	0.1840	Borsa Italiana S.p.A.
384	IT0005458044	I07734	Call	Prysmian S.p.A.	IT0004176001 PRY IM <Equity>	www.prysmiangroup.com	40	05/12/2022	0.1	5,000,000	10	10	0.1750	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
385	IT0005458051	I07735	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	32	06/12/2021	0.1	8,000,000	10	10	0.1155	Euronext Paris
386	IT0005458069	I07736	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	34	06/12/2021	0.1	8,000,000	10	10	0.0710	Euronext Paris
387	IT0005458077	I07737	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	36	06/12/2021	0.1	8,000,000	10	10	0.0435	Euronext Paris
388	IT0005458085	I07738	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	34	07/03/2022	0.1	8,000,000	10	10	0.1460	Euronext Paris
389	IT0005458093	I07739	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	36	07/03/2022	0.1	8,000,000	10	10	0.1055	Euronext Paris
390	IT0005458101	I07740	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	38	07/03/2022	0.1	8,000,000	10	10	0.0770	Euronext Paris
391	IT0005458119	I07741	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	36	06/06/2022	0.1	8,000,000	10	10	0.1590	Euronext Paris
392	IT0005458127	I07742	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	38	06/06/2022	0.1	8,000,000	10	10	0.1235	Euronext Paris
393	IT0005458135	I07743	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	38	05/09/2022	0.1	8,000,000	10	10	0.1520	Euronext Paris
394	IT0005458143	I07744	Call	Renault SA	FR0000131906 RNO FP <Equity>	www.renaultgroup.com	38	05/12/2022	0.1	8,000,000	10	10	0.1890	Euronext Paris
395	IT0005458150	I07745	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2	06/12/2021	0.1	10,000,000	10	10	0.0150	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
396	IT0005458168	I07746	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2.2	07/03/2022	0.1	10,000,000	10	10	0.0135	Borsa Italiana S.p.A.
397	IT0005458176	I07747	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2.3	06/06/2022	0.1	10,000,000	10	10	0.0155	Borsa Italiana S.p.A.
398	IT0005458184	I07748	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2.4	05/09/2022	0.1	10,000,000	10	10	0.0170	Borsa Italiana S.p.A.
399	IT0005458192	I07749	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2.6	05/09/2022	0.1	10,000,000	10	10	0.0125	Borsa Italiana S.p.A.
400	IT0005458200	I07750	Call	Saipem S.p.A.	IT0005252140 SPM IM <Equity>	www.saipem.com	2.6	05/12/2022	0.1	10,000,000	10	10	0.0160	Borsa Italiana S.p.A.
401	IT0005458218	I07751	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	17	06/12/2021	0.1	10,000,000	10	10	0.1005	Borsa Italiana S.p.A.
402	IT0005458226	I07752	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	18.7	06/12/2021	0.1	10,000,000	10	10	0.0420	Borsa Italiana S.p.A.
403	IT0005458234	I07753	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	19	06/12/2021	0.1	10,000,000	10	10	0.0355	Borsa Italiana S.p.A.
404	IT0005458242	I07754	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	19.00	07/03/2022	0.1	10,000,000	10	10	0.0730	Borsa Italiana S.p.A.
405	IT0005458259	I07755	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	19.50	07/03/2022	0.1	10,000,000	10	10	0.0610	Borsa Italiana S.p.A.
406	IT0005458267	I07756	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	20.00	07/03/2022	0.1	10,000,000	10	10	0.0510	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
407	IT0005458275	I07757	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	17.50	07/03/2022	0.1	10,000,000	10	10	0.1235	Borsa Italiana S.p.A.
408	IT0005458283	I07758	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	19.50	06/06/2022	0.1	10,000,000	10	10	0.0695	Borsa Italiana S.p.A.
409	IT0005458291	I07759	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	20.00	06/06/2022	0.1	10,000,000	10	10	0.0600	Borsa Italiana S.p.A.
410	IT0005458309	I07760	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	20.50	06/06/2022	0.1	10,000,000	10	10	0.0515	Borsa Italiana S.p.A.
411	IT0005458317	I07761	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	21.00	06/06/2022	0.1	10,000,000	10	10	0.0445	Borsa Italiana S.p.A.
412	IT0005458325	I07762	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	20.50	05/09/2022	0.1	10,000,000	10	10	0.0705	Borsa Italiana S.p.A.
413	IT0005458333	I07763	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	21.00	05/09/2022	0.1	10,000,000	10	10	0.0625	Borsa Italiana S.p.A.
414	IT0005458341	I07764	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	21.50	05/09/2022	0.1	10,000,000	10	10	0.0550	Borsa Italiana S.p.A.
415	IT0005458358	I07765	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	18.00	05/09/2022	0.1	10,000,000	10	10	0.1335	Borsa Italiana S.p.A.
416	IT0005458366	I07766	Call	Stellantis N.V.	NL00150001Q9 STLA IM <Equity>	www.stellantis.com	21.50	05/12/2022	0.1	10,000,000	10	10	0.0700	Borsa Italiana S.p.A.
417	IT0005458374	I07767	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	38	06/12/2021	0.1	10,000,000	10	10	0.2475	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
418	IT0005458382	I07768	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	39	06/12/2021	0.1	10,000,000	10	10	0.2010	Borsa Italiana S.p.A.
419	IT0005458390	I07769	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	40	06/12/2021	0.1	10,000,000	10	10	0.1610	Borsa Italiana S.p.A.
420	IT0005458408	I07770	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	41	07/03/2022	0.1	10,000,000	10	10	0.2405	Borsa Italiana S.p.A.
421	IT0005458416	I07771	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	43	07/03/2022	0.1	10,000,000	10	10	0.1785	Borsa Italiana S.p.A.
422	IT0005458424	I07772	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	41	06/06/2022	0.1	10,000,000	10	10	0.3255	Borsa Italiana S.p.A.
423	IT0005458432	I07773	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	43	06/06/2022	0.1	10,000,000	10	10	0.2590	Borsa Italiana S.p.A.
424	IT0005458440	I07774	Call	STMicroelectronics N.V.	NL0000226223 STM IM <Equity>	www.st.com	45	05/09/2022	0.1	10,000,000	10	10	0.2725	Borsa Italiana S.p.A.
425	IT0005458457	I07775	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.42	06/12/2021	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.
426	IT0005458465	I07776	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.38	07/03/2022	0.1	30,000,000	10	10	0.0025	Borsa Italiana S.p.A.
427	IT0005458473	I07777	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.41	07/03/2022	0.1	30,000,000	10	10	0.0015	Borsa Italiana S.p.A.
428	IT0005458481	I07778	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.44	07/03/2022	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
429	IT0005458499	I07779	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.46	06/06/2022	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.
430	IT0005458507	I07780	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.48	06/06/2022	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.
431	IT0005458515	I07781	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.50	06/06/2022	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.
432	IT0005458523	I07782	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.48	05/09/2022	0.1	30,000,000	10	10	0.0015	Borsa Italiana S.p.A.
433	IT0005458531	I07783	Call	Telecom Italia S.p.A.	IT0003497168 TIT IM <Equity>	www.telecomitalia.com	0.50	05/09/2022	0.1	30,000,000	10	10	0.0010	Borsa Italiana S.p.A.
434	IT0005458549	I07784	Call	TotalEnergies SE	FR0000120271 TTE FP <Equity>	www.totalenergies.com	41	06/12/2021	0.1	10,000,000	10	10	0.0390	Euronext Paris
435	IT0005458556	I07785	Call	TotalEnergies SE	FR0000120271 TTE FP <Equity>	www.totalenergies.com	45	06/06/2022	0.1	10,000,000	10	10	0.0320	Euronext Paris
436	IT0005458564	I07786	Call	TotalEnergies SE	FR0000120271 TTE FP <Equity>	www.totalenergies.com	47	05/09/2022	0.1	10,000,000	10	10	0.0320	Euronext Paris
437	IT0005458572	I07787	Call	TotalEnergies SE	FR0000120271 TTE FP <Equity>	www.totalenergies.com	52	05/09/2022	0.1	10,000,000	10	10	0.0110	Euronext Paris
438	IT0005458580	I07788	Call	TotalEnergies SE	FR0000120271 TTE FP <Equity>	www.totalenergies.com	47	05/12/2022	0.1	10,000,000	10	10	0.0395	Euronext Paris
439	IT0005458598	I07789	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	11.25	06/12/2021	0.1	20,000,000	10	10	0.0665	Borsa Italiana S.p.A.

Series (Item 1 of Part A)	Covered Warrants Isin Code (Item 8 of Part B and Section 3 of the Issue Specific Summary)	Covered Warrants Trading Code (Item 8 of Part B)	Typology (Item 7 of Part A)	Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Isin Code and Bloomberg Code of the Underlying (Item 6 of Part A and Section 3 of the Issue Specific Summary)	Website of the issuer of the Underlying (Section 3 of the Issue Specific Summary)	Exercise Price (Item 95 of Part A and Section 3 of the Issue Specific Summary)	Exercise Date (Item 8 of Part A and Section 3 of the Issue Specific Summary)	Multiplier (Item 33 of Part A and Section 3 of the Issue Specific Summary)	Number of Securities issued (Item 1 of Part A)	Minimum Exercise Number (Item 3 of Part A and Section 3 of the Issue Specific Summary)	Minimum Trading Number (Item 4 of Part A)	Indicative Price (Item 1 of Part A and Section 3 of the Issue Specific Summary)	Exchange (Item 23 of Part A)
440	IT0005458606	I07790	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	11	07/03/2022	0.1	20,000,000	10	10	0.1090	Borsa Italiana S.p.A.
441	IT0005458614	I07791	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	11.5	07/03/2022	0.1	20,000,000	10	10	0.0870	Borsa Italiana S.p.A.
442	IT0005458622	I07792	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	12.2	06/06/2022	0.1	20,000,000	10	10	0.0700	Borsa Italiana S.p.A.
443	IT0005458630	I07793	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	11.8	06/06/2022	0.1	20,000,000	10	10	0.0820	Borsa Italiana S.p.A.
444	IT0005458648	I07794	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	12.8	05/09/2022	0.1	20,000,000	10	10	0.0720	Borsa Italiana S.p.A.
445	IT0005458655	I07795	Call	UniCredit S.p.A.	IT0005239360 UCG IM <Equity>	www.unicreditgroup.eu	13	05/12/2022	0.1	20,000,000	10	10	0.0830	Borsa Italiana S.p.A.
446	IT0005458663	I07796	Call	Volkswagen AG	DE0007664039 VOW3 GY <Equity>	www.volkswagenag.com	230	07/03/2022	0.1	3,000,000	10	10	0.7105	XETRA
447	IT0005458671	I07797	Call	Volkswagen AG	DE0007664039 VOW3 GY <Equity>	www.volkswagenag.com	240	07/03/2022	0.1	3,000,000	10	10	0.5525	XETRA
448	IT0005458689	I07798	Call	Volkswagen AG	DE0007664039 VOW3 GY <Equity>	www.volkswagenag.com	235	06/06/2022	0.1	3,000,000	10	10	0.8545	XETRA
449	IT0005458697	I07799	Call	Volkswagen AG	DE0007664039 VOW3 GY <Equity>	www.volkswagenag.com	250	05/09/2022	0.1	3,000,000	10	10	0.9455	XETRA
450	IT0005458705	I07800	Call	Volkswagen AG	DE0007664039 VOW3 GY <Equity>	www.volkswagenag.com	260	05/12/2022	0.1	3,000,000	10	10	1.0900	XETRA