



**CORPORATE &
INVESTMENT BANKING**

NUOVA EMISSIONE DI COVERED WARRANT SU AZIONI E S&P/MIB 08/03/2005

AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
ASSICURAZIONI GENERALI	CALL	28	16/12/2005	0.1	S04574	0169094	FR0010169094
ASSICURAZIONI GENERALI	CALL	30	21/12/2007	0.1	S04575	0169102	FR0010169102
ASSICURAZIONI GENERALI	CALL	35	19/12/2008	0.1	S04576	0169128	FR0010169128
AUTOSTRADE	CALL	25	16/12/2005	0.1	S04577	0169144	FR0010169144
AUTOSTRADE	CALL	26	15/12/2006	0.1	S04578	0169169	FR0010169169
AUTOSTRADE	CALL	28	21/12/2007	0.1	S04579	0169185	FR0010169185
AUTOSTRADE	CALL	30	19/12/2008	0.1	S04580	0169201	FR0010169201
BANCA INTESA	CALL	4.5	16/12/2005	0.1	S04581	0169334	FR0010169334
BANCA INTESA	CALL	4.5	21/12/2007	0.1	S04582	0169359	FR0010169359
BANCA INTESA	CALL	5	19/12/2008	0.1	S04583	0169375	FR0010169375
ENEL	CALL	8.5	16/12/2005	0.1	S04586	0169219	FR0010169219
ENEL	CALL	9	21/12/2007	0.1	S04587	0169243	FR0010169243
ENEL	CALL	10	19/12/2008	0.1	S04588	0169268	FR0010169268
ENI	CALL	22	16/12/2005	0.1	S04584	0169284	FR0010169284
ENI	CALL	24	21/12/2007	0.1	S04585	0169300	FR0010169300
MEDIOLANUM	CALL	6.5	16/12/2005	0.1	S04589	0169425	FR0010169425
MEDIOLANUM	CALL	7	21/12/2007	0.1	S04590	0169458	FR0010169458
MEDIOLANUM	CALL	7	19/12/2008	0.1	S04591	0169482	FR0010169482
SAN PAOLO IMI	CALL	12	16/12/2005	0.1	S04592	0169490	FR0010169490
SAN PAOLO IMI	CALL	14	21/12/2007	0.1	S04593	0169508	FR0010169508
SAN PAOLO IMI	CALL	14	19/12/2008	0.1	S04594	0169516	FR0010169516
TELECOM ITALIA	CALL	3	16/09/2005	0.1	S04595	0169524	FR0010169524
TELECOM ITALIA	CALL	3.25	16/09/2005	0.1	S04596	0169532	FR0010169532
TELECOM ITALIA	CALL	3.5	16/09/2005	0.1	S04597	0169557	FR0010169557
TELECOM ITALIA	CALL	3.75	16/09/2005	0.1	S04598	0169581	FR0010169581
TELECOM ITALIA	CALL	4	16/09/2005	0.1	S04599	0169599	FR0010169599
TELECOM ITALIA	CALL	3.5	16/12/2005	0.1	S04600	0169607	FR0010169607
TELECOM ITALIA	CALL	4	21/12/2007	0.1	S04601	0169615	FR0010169615
TELECOM ITALIA	CALL	5	19/12/2008	0.1	S04602	0169623	FR0010169623
TELECOM ITALIA	PUT	2.6	16/09/2005	0.1	S04603	0169631	FR0010169631
UNICREDITO ITALIANO	CALL	5	16/12/2005	0.1	S04604	0169649	FR0010169649
UNICREDITO ITALIANO	CALL	5.5	21/12/2007	0.1	S04605	0169656	FR0010169656



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AZIONI EUROPEE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
NOKIA	CALL	13	16/09/2005	0.1	S04571	0169276	FR0010169276
NOKIA	CALL	14	16/09/2005	0.1	S04572	0169292	FR0010169292
NOKIA	PUT	11.5	16/09/2005	0.1	S04573	0169318	FR0010169318
DEUTSCHE TELEKOM	CALL	18	16/09/2005	0.1	S04568	0169151	FR0010169151
DEUTSCHE TELEKOM	CALL	20	16/09/2005	0.1	S04569	0169193	FR0010169193
DEUTSCHE TELEKOM	PUT	15	16/09/2005	0.1	S04570	0169235	FR0010169235
STMICROELECTRONICS	CALL	17.5	14/12/2006	0.01	S04618	0169326	FR0010169326
STMICROELECTRONICS	CALL	18	20/12/2007	0.01	S04619	0169367	FR0010169367
STMICROELECTRONICS	CALL	20	18/12/2008	0.01	S04620	0169391	FR0010169391
TOTAL	CALL	180	15/09/2005	0.01	S04621	0169409	FR0010169409
TOTAL	CALL	200	15/09/2005	0.01	S04622	0169433	FR0010169433
TOTAL	PUT	160	15/09/2005	0.01	S04623	0169466	FR0010169466

S&P/MIB

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
S&P/MIB	CALL	34 000	16/12/2005	0.0001	S04606	0169078	FR0010169078
S&P/MIB	CALL	38 000	16/12/2005	0.0001	S04607	0169086	FR0010169086
S&P/MIB	CALL	37 500	15/12/2006	0.0001	S04608	0169110	FR0010169110
S&P/MIB	CALL	42 500	15/12/2006	0.0001	S04609	0169136	FR0010169136
S&P/MIB	CALL	38 000	21/12/2007	0.0001	S04610	0169177	FR0010169177
S&P/MIB	CALL	42 000	21/12/2007	0.0001	S04611	0169227	FR0010169227
S&P/MIB	CALL	45 000	19/12/2008	0.0001	S04612	0169250	FR0010169250
S&P/MIB	PUT	28 000	16/12/2005	0.0001	S04613	0169342	FR0010169342
S&P/MIB	PUT	30 000	16/12/2005	0.0001	S04614	0169383	FR0010169383
S&P/MIB	PUT	30 000	15/12/2006	0.0001	S04615	0169417	FR0010169417
S&P/MIB	PUT	32 000	21/12/2007	0.0001	S04616	0169441	FR0010169441
S&P/MIB	PUT	32 000	19/12/2008	0.0001	S04617	0169474	FR0010169474