

NUOVA EMISSIONE DI COVERED WARRANT 13/07/06

AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
ALLEANZA	CALL	8,00	15/12/2006	0,1	S06540	0350512	FR0010350512
ALLEANZA	CALL	9,00	15/12/2006	0,1	S06541	0350538	FR0010350538
ALLEANZA	PUT	7,50	15/12/2006	0,1	S06542	0350546	FR0010350546
ALLEANZA	CALL	8,00	16/03/2007	0,1	S06543	0350553	FR0010350553
ALLEANZA	CALL	9,00	16/03/2007	0,1	S06544	0350579	FR0010350579
ALLEANZA	CALL	10,00	16/03/2007	0,1	S06545	0350587	FR0010350587
ALLEANZA	PUT	7,50	16/03/2007	0,1	S06546	0350595	FR0010350595
GENERALI	CALL	28,00	20/10/2006	0,1	S06547	0350611	FR0010350611
GENERALI	CALL	32,00	20/10/2006	0,1	S06548	0350629	FR0010350629
GENERALI	CALL	26,00	15/12/2006	0,1	S06549	0350652	FR0010350652
GENERALI	CALL	27,00	15/12/2006	0,1	S06550	0350660	FR0010350660
GENERALI	PUT	24,00	15/12/2006	0,1	S06551	0350686	FR0010350686
GENERALI	CALL	28,00	16/03/2007	0,1	S06552	0350694	FR0010350694
GENERALI	CALL	30,00	16/03/2007	0,1	S06553	0350710	FR0010350710
GENERALI	CALL	32,00	16/03/2007	0,1	S06554	0350728	FR0010350728
GENERALI	PUT	24,00	16/03/2007	0,1	S06555	0350785	FR0010350785
GENERALI	PUT	26,00	16/03/2007	0,1	S06556	0350801	FR0010350801
AUTOSTRADA	CALL	21,00	20/10/2006	0,1	S06557	0350819	FR0010350819
AUTOSTRADA	CALL	25,00	20/10/2006	0,1	S06558	0350827	FR0010350827
AUTOSTRADA	PUT	18,00	15/12/2006	0,1	S06559	0350835	FR0010350835
AUTOSTRADA	CALL	22,00	16/03/2007	0,1	S06560	0350926	FR0010350926
AUTOSTRADA	CALL	24,00	16/03/2007	0,1	S06561	0350934	FR0010350934
AUTOSTRADA	PUT	18,00	16/03/2007	0,1	S06562	0350942	FR0010350942
BANCA FIDEURAM	CALL	4,00	15/12/2006	0,1	S06563	0350967	FR0010350967
BANCA FIDEURAM	CALL	4,50	15/12/2006	0,1	S06564	0350975	FR0010350975
BANCA FIDEURAM	PUT	3,50	15/12/2006	0,1	S06565	0350983	FR0010350983

BANCA FIDEURAM	CALL	4,25	16/03/2007	0,1	S06566	0350991	FR0010350991
BANCA FIDEURAM	CALL	4,75	16/03/2007	0,1	S06567	0351023	FR0010351023
BANCA FIDEURAM	PUT	3,60	16/03/2007	0,1	S06568	0351205	FR0010351205
BANCA INTESA	CALL	4,25	15/12/2006	0,1	S06569	0351221	FR0010351221
BANCA INTESA	PUT	3,60	15/12/2006	0,1	S06570	0351247	FR0010351247
BANCA INTESA	PUT	4,00	15/12/2006	0,1	S06571	0351262	FR0010351262
BANCA INTESA	CALL	4,50	16/03/2007	0,1	S06572	0351296	FR0010351296
BANCA INTESA	CALL	4,75	16/03/2007	0,1	S06573	0351320	FR0010351320
BANCA INTESA	CALL	5,00	16/03/2007	0,1	S06574	0351353	FR0010351353
BANCA INTESA	PUT	4,00	16/03/2007	0,1	S06575	0351361	FR0010351361
CAPITALIA	CALL	6,50	20/10/2006	0,1	S06576	0351379	FR0010351379
CAPITALIA	CALL	5,75	15/12/2006	0,1	S06577	0351387	FR0010351387
CAPITALIA	PUT	5,50	15/12/2006	0,1	S06578	0351395	FR0010351395
CAPITALIA	CALL	6,00	16/03/2007	0,1	S06579	0351874	FR0010351874
CAPITALIA	CALL	6,50	16/03/2007	0,1	S06580	0351882	FR0010351882
CAPITALIA	CALL	7,00	16/03/2007	0,1	S06581	0351890	FR0010351890
CAPITALIA	CALL	7,50	16/03/2007	0,1	S06582	0351908	FR0010351908
CAPITALIA	PUT	5,50	16/03/2007	0,1	S06583	0351916	FR0010351916
ENEL	CALL	7,00	20/10/2006	0,1	S06593	0351924	FR0010351924
ENEL	CALL	8,00	20/10/2006	0,1	S06594	0351932	FR0010351932
ENEL	CALL	7,00	16/03/2007	0,1	S06595	0351940	FR0010351940
ENEL	CALL	7,50	16/03/2007	0,1	S06596	0351957	FR0010351957
ENEL	CALL	8,00	16/03/2007	0,1	S06597	0351965	FR0010351965
ENEL	PUT	6,20	16/03/2007	0,1	S06598	0351973	FR0010351973
ENI	CALL	23,00	20/10/2006	0,1	S06584	0351981	FR0010351981
ENI	CALL	26,00	20/10/2006	0,1	S06585	0351999	FR0010351999
ENI	CALL	21,00	15/12/2006	0,1	S06586	0352005	FR0010352005
ENI	PUT	18,00	15/12/2006	0,1	S06587	0352013	FR0010352013
ENI	CALL	22,00	16/03/2007	0,1	S06588	0352021	FR0010352021
ENI	CALL	24,00	16/03/2007	0,1	S06589	0352039	FR0010352039
ENI	CALL	26,00	16/03/2007	0,1	S06590	0352047	FR0010352047
ENI	CALL	28,00	16/03/2007	0,1	S06591	0352054	FR0010352054
ENI	PUT	20,00	16/03/2007	0,1	S06592	0352062	FR0010352062
FIAT	CALL	10,00	20/10/2006	0,1	S06599	0352070	FR0010352070
FIAT	CALL	11,50	20/10/2006	0,1	S06600	0352088	FR0010352088
FIAT	CALL	10,50	15/12/2006	0,1	S06601	0352096	FR0010352096
FIAT	PUT	8,50	15/12/2006	0,1	S06602	0352104	FR0010352104

FIAT	CALL	10,50	16/03/2007	0,1	S06603	0352179	FR0010352179
FIAT	CALL	11,00	16/03/2007	0,1	S06604	0352195	FR0010352195
FIAT	CALL	11,50	16/03/2007	0,1	S06605	0352203	FR0010352203
FIAT	PUT	8,50	16/03/2007	0,1	S06606	0352211	FR0010352211
FIAT	PUT	9,00	16/03/2007	0,1	S06607	0352229	FR0010352229
FINMECCANICA	CALL	17,00	15/12/2006	0,1	S06608	0352237	FR0010352237
FINMECCANICA	PUT	14,00	15/12/2006	0,1	S06609	0352245	FR0010352245
FINMECCANICA	CALL	17,50	16/03/2007	0,1	S06610	0352252	FR0010352252
FINMECCANICA	CALL	19,00	16/03/2007	0,1	S06611	0352260	FR0010352260
FINMECCANICA	PUT	14,00	16/03/2007	0,1	S06612	0352278	FR0010352278
MEDIASET	CALL	9,00	15/12/2006	0,1	S06613	0352294	FR0010352294
MEDIASET	CALL	9,50	15/12/2006	0,1	S06614	0352302	FR0010352302
MEDIASET	PUT	8,00	15/12/2006	0,1	S06615	0352310	FR0010352310
MEDIASET	CALL	9,00	16/03/2007	0,1	S06616	0352328	FR0010352328
MEDIASET	CALL	10,00	16/03/2007	0,1	S06617	0352336	FR0010352336
MEDIASET	PUT	8,00	16/03/2007	0,1	S06618	0352344	FR0010352344
MEDIOBANCA	CALL	15,00	15/12/2006	0,1	S06619	0352351	FR0010352351
MEDIOBANCA	CALL	16,50	15/12/2006	0,1	S06620	0352369	FR0010352369
MEDIOBANCA	PUT	13,50	15/12/2006	0,1	S06621	0352377	FR0010352377
MEDIOBANCA	CALL	15,50	16/03/2007	0,1	S06622	0352385	FR0010352385
MEDIOBANCA	CALL	17,00	16/03/2007	0,1	S06623	0352393	FR0010352393
MEDIOBANCA	PUT	13,00	16/03/2007	0,1	S06624	0352401	FR0010352401
MEDIOLANUM	CALL	5,00	15/12/2006	0,1	S06625	0352419	FR0010352419
MEDIOLANUM	CALL	6,00	15/12/2006	0,1	S06626	0352427	FR0010352427
MEDIOLANUM	PUT	4,60	15/12/2006	0,1	S06627	0352534	FR0010352534
MEDIOLANUM	CALL	5,50	16/03/2007	0,1	S06628	0352542	FR0010352542
MEDIOLANUM	CALL	6,00	16/03/2007	0,1	S06629	0352559	FR0010352559
MEDIOLANUM	PUT	4,60	16/03/2007	0,1	S06630	0352567	FR0010352567
BANCA MONTE PASCHI DI SIENA	PUT	3,75	15/12/2006	0,1	S06631	0352575	FR0010352575
BANCA MONTE PASCHI DI SIENA	CALL	4,50	16/03/2007	0,1	S06632	0352583	FR0010352583
BANCA MONTE PASCHI DI SIENA	CALL	5,00	16/03/2007	0,1	S06633	0352591	FR0010352591
BANCA MONTE PASCHI DI SIENA	PUT	3,80	16/03/2007	0,1	S06634	0352609	FR0010352609
SAN PAOLO IMI	CALL	14,00	20/10/2006	0,1	S06635	0352617	FR0010352617
SAN PAOLO IMI	CALL	13,00	15/12/2006	0,1	S06636	0352625	FR0010352625
SAN PAOLO IMI	CALL	14,00	15/12/2006	0,1	S06637	0352633	FR0010352633
SAN PAOLO IMI	PUT	12,00	15/12/2006	0,1	S06638	0352641	FR0010352641

SAN PAOLO IMI	CALL	14,00	16/03/2007	0,1	S06639	0352658	FR0010352658
SAN PAOLO IMI	CALL	15,00	16/03/2007	0,1	S06640	0352666	FR0010352666
SAN PAOLO IMI	PUT	11,50	16/03/2007	0,1	S06641	0352674	FR0010352674
SEAT PAGINE GIALLE	CALL	0,35	15/12/2006	0,1	S06642	0352682	FR0010352682
SEAT PAGINE GIALLE	CALL	0,37	15/12/2006	0,1	S06643	0352690	FR0010352690
SEAT PAGINE GIALLE	PUT	0,30	15/12/2006	0,1	S06644	0352708	FR0010352708
SEAT PAGINE GIALLE	CALL	0,36	16/03/2007	0,1	S06645	0352716	FR0010352716
SEAT PAGINE GIALLE	CALL	0,40	16/03/2007	0,1	S06646	0352724	FR0010352724
SEAT PAGINE GIALLE	PUT	0,30	16/03/2007	0,1	S06647	0352732	FR0010352732
SNAM RETE GAS	PUT	3,00	15/12/2006	0,1	S06648	0352740	FR0010352740
SNAM RETE GAS	CALL	3,50	16/03/2007	0,1	S06649	0352757	FR0010352757
SNAM RETE GAS	CALL	3,75	16/03/2007	0,1	S06650	0352765	FR0010352765
SNAM RETE GAS	PUT	3,00	16/03/2007	0,1	S06651	0352773	FR0010352773
TELECOM ITALIA	CALL	2,20	20/10/2006	0,1	S06660	0352781	FR0010352781
TELECOM ITALIA	CALL	2,50	20/10/2006	0,1	S06661	0352807	FR0010352807
TELECOM ITALIA	CALL	2,00	15/12/2006	0,1	S06662	0352815	FR0010352815
TELECOM ITALIA	CALL	2,30	15/12/2006	0,1	S06663	0352823	FR0010352823
TELECOM ITALIA	PUT	1,80	15/12/2006	0,1	S06664	0352831	FR0010352831
TELECOM ITALIA	CALL	2,20	16/03/2007	0,1	S06665	0352849	FR0010352849
TELECOM ITALIA	CALL	2,30	16/03/2007	0,1	S06666	0352856	FR0010352856
TELECOM ITALIA	CALL	2,40	16/03/2007	0,1	S06667	0352864	FR0010352864
TELECOM ITALIA	CALL	2,50	16/03/2007	0,1	S06668	0352880	FR0010352880
TELECOM ITALIA	CALL	2,60	16/03/2007	0,1	S06669	0352898	FR0010352898
TELECOM ITALIA	PUT	1,80	16/03/2007	0,1	S06670	0352914	FR0010352914
TELECOM ITALIA	PUT	2,00	16/03/2007	0,1	S06671	0352922	FR0010352922
TISCALI	CALL	2,40	20/10/2006	0,1	S06652	0352930	FR0010352930
TISCALI	CALL	2,80	20/10/2006	0,1	S06653	0352948	FR0010352948
TISCALI	CALL	2,40	15/12/2006	0,1	S06654	0352955	FR0010352955
TISCALI	PUT	2,00	15/12/2006	0,1	S06655	0352963	FR0010352963
TISCALI	CALL	2,40	16/03/2007	0,1	S06656	0352971	FR0010352971
TISCALI	CALL	2,60	16/03/2007	0,1	S06657	0352989	FR0010352989
TISCALI	CALL	2,80	16/03/2007	0,1	S06658	0352997	FR0010352997
TISCALI	PUT	2,00	16/03/2007	0,1	S06659	0353003	FR0010353003
UNICREDITO	CALL	5,75	20/10/2006	0,1	S06672	0353011	FR0010353011
UNICREDITO	CALL	6,50	20/10/2006	0,1	S06673	0353029	FR0010353029

UNICREDITO	CALL	5,00	15/12/2006	0,1	S06674	0353037	FR0010353037
UNICREDITO	CALL	5,25	15/12/2006	0,1	S06675	0353045	FR0010353045
UNICREDITO	CALL	5,50	16/03/2007	0,1	S06676	0353052	FR0010353052
UNICREDITO	CALL	6,00	16/03/2007	0,1	S06677	0353060	FR0010353060
UNICREDITO	CALL	6,25	16/03/2007	0,1	S06678	0353078	FR0010353078
UNICREDITO	CALL	6,50	16/03/2007	0,1	S06679	0353086	FR0010353086
UNICREDITO	CALL	6,75	16/03/2007	0,1	S06680	0353094	FR0010353094
UNICREDITO	PUT	4,80	16/03/2007	0,1	S06681	0353102	FR0010353102
UNICREDITO	PUT	5,20	16/03/2007	0,1	S06682	0353110	FR0010353110

AZIONI EUROPEE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
STMICROELECTRONICS	CALL	12,00	14/09/2006	0,01	S06683	0351064	FR0010351064
STMICROELECTRONICS	CALL	13,00	14/09/2006	0,01	S06684	0351072	FR0010351072
STMICROELECTRONICS	CALL	14,00	14/09/2006	0,01	S06685	0351080	FR0010351080
STMICROELECTRONICS	PUT	10,00	14/09/2006	0,01	S06686	0351098	FR0010351098
STMICROELECTRONICS	PUT	11,00	14/09/2006	0,01	S06687	0351106	FR0010351106
STMICROELECTRONICS	CALL	12,00	19/10/2006	0,01	S06688	0351114	FR0010351114
STMICROELECTRONICS	CALL	14,00	19/10/2006	0,01	S06689	0351130	FR0010351130
STMICROELECTRONICS	PUT	11,00	19/10/2006	0,01	S06690	0351148	FR0010351148
STMICROELECTRONICS	CALL	12,00	14/12/2006	0,01	S06691	0351155	FR0010351155
STMICROELECTRONICS	CALL	13,00	14/12/2006	0,01	S06692	0351163	FR0010351163
STMICROELECTRONICS	CALL	14,00	14/12/2006	0,01	S06693	0351189	FR0010351189
STMICROELECTRONICS	PUT	10,00	14/12/2006	0,01	S06694	0351197	FR0010351197
STMICROELECTRONICS	PUT	11,00	14/12/2006	0,01	S06695	0351213	FR0010351213
STMICROELECTRONICS	PUT	12,00	14/12/2006	0,01	S06696	0351239	FR0010351239
STMICROELECTRONICS	CALL	12,00	15/03/2007	0,01	S06697	0351254	FR0010351254
STMICROELECTRONICS	CALL	13,00	15/03/2007	0,01	S06698	0351270	FR0010351270
STMICROELECTRONICS	CALL	14,00	15/03/2007	0,01	S06699	0351288	FR0010351288
STMICROELECTRONICS	CALL	15,00	15/03/2007	0,01	S06700	0351304	FR0010351304
STMICROELECTRONICS	PUT	10,00	15/03/2007	0,01	S06701	0351312	FR0010351312
STMICROELECTRONICS	PUT	11,00	15/03/2007	0,01	S06702	0351338	FR0010351338
STMICROELECTRONICS	PUT	12,00	15/03/2007	0,01	S06703	0351346	FR0010351346