

NUOVA EMISSIONE DI COVERED WARRANT 20/04/07

AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
ALLEANZA	CALL	11.00	20071221	0.1000	S07497	0457085	FR0010457085
ALLEANZA	CALL	11.50	20081219	0.1000	S07498	0457168	FR0010457168
ALLEANZA	CALL	12.00	20091218	0.1000	S07499	0457259	FR0010457259
GENERALI	CALL	35.00	20071221	0.1000	S07500	0457275	FR0010457275
GENERALI	CALL	36.00	20071221	0.1000	S07501	0457291	FR0010457291
GENERALI	PUT	29.00	20071221	0.1000	S07502	0457309	FR0010457309
GENERALI	CALL	39.00	20081219	0.1000	S07503	0457317	FR0010457317
GENERALI	CALL	40.00	20091218	0.1000	S07504	0457325	FR0010457325
AUTOSTRADE	PUT	22.00	20070921	0.1000	S07505	0457333	FR0010457333
AUTOSTRADE	CALL	29.50	20091218	0.1000	S07506	0457341	FR0010457341
CAPITALIA	CALL	8.00	20071221	0.1000	S07507	0457358	FR0010457358
CAPITALIA	CALL	8.50	20081219	0.1000	S07508	0457366	FR0010457366
CAPITALIA	CALL	9.00	20091218	0.1000	S07509	0457374	FR0010457374
ENEL	CALL	8.50	20071221	0.1000	S07510	0457382	FR0010457382
ENEL	CALL	9.00	20071221	0.1000	S07511	0457424	FR0010457424
ENEL	CALL	9.50	20071221	0.1000	S07512	0457432	FR0010457432
ENEL	PUT	7.00	20071221	0.1000	S07513	0457440	FR0010457440
ENEL	CALL	10.00	20091218	0.1000	S07514	0457457	FR0010457457
ENI	CALL	28.00	20071221	0.1000	S07515	0457465	FR0010457465
ENI	PUT	21.00	20071221	0.1000	S07516	0457481	FR0010457481
FIAT	CALL	20.00	20070921	0.1000	S07517	0457499	FR0010457499
FIAT	CALL	21.00	20070921	0.1000	S07518	0457507	FR0010457507
FIAT	PUT	17.00	20070921	0.1000	S07519	0457515	FR0010457515
FIAT	PUT	18.00	20070921	0.1000	S07520	0457523	FR0010457523
FIAT	PUT	17.00	20071221	0.1000	S07521	0457549	FR0010457549
FINMECCANICA	CALL	25.00	20070921	0.1000	S07522	0457556	FR0010457556
FINMECCANICA	PUT	21.00	20070921	0.1000	S07523	0457564	FR0010457564
INTESA SAN PAOLO	PUT	5.20	20071221	0.1000	S07524	0457580	FR0010457580
MEDIASET	CALL	9.00	20070921	0.1000	S07525	0457598	FR0010457598
MEDIASET	PUT	7.50	20070921	0.1000	S07526	0457614	FR0010457614
MEDIASET	CALL	9.50	20071221	0.1000	S07527	0457622	FR0010457622
MEDIASET	CALL	10.00	20081219	0.1000	S07528	0457655	FR0010457655
MEDIASET	CALL	10.50	20091218	0.1000	S07529	0457671	FR0010457671
MEDIOBANCA	CALL	19.00	20071221	0.1000	S07530	0457689	FR0010457689
MEDIOBANCA	CALL	20.00	20081219	0.1000	S07531	0457697	FR0010457697
MEDIOLANUM	CALL	21.00	20091218	0.1000	S07532	0457713	FR0010457713
BANCA MONTE PASCHI DI SIENA	PUT	5.60	20070921	0.1000	S07533	0457721	FR0010457721
BANCA MONTE PASCHI DI SIENA	CALL	5.50	20071221	0.1000	S07534	0457739	FR0010457739
BANCA MONTE PASCHI DI SIENA	CALL	5.80	20081219	0.1000	S07535	0457747	FR0010457747
TELECOM ITALIA	CALL	5.80	20091218	0.1000	S07536	0457754	FR0010457754
TELECOM ITALIA	CALL	2.50	20071221	0.1000	S07537	0458000	FR0010458000
TELECOM ITALIA	PUT	2.00	20071221	0.1000	S07538	0458018	FR0010458018
TELECOM	CALL	2.60	20081219	0.1000	S07539	0458026	FR0010458026

ITALIA							
TENARIS	CALL	2.80	20091218	0.1000	S07540	0458034	FR0010458034
TENARIS	CALL	18.50	20070921	0.1000	S07541	0458042	FR0010458042
TENARIS	CALL	19.00	20070921	0.1000	S07542	0458059	FR0010458059
UNICREDITO	PUT	15.50	20070921	0.1000	S07543	0458067	FR0010458067
UNICREDITO	CALL	8.00	20071221	0.1000	S07544	0458075	FR0010458075
UNICREDITO	PUT	6.50	20071221	0.1000	S07545	0458083	FR0010458083
UNICREDITO	CALL	8.50	20081219	0.1000	S07546	0458091	FR0010458091