



NUOVA EMISSIONE DI COVERED WARRANT
08/05/07

AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
ALLEANZA	CALL	10,50	20071221	0,1	S07548	0463760	FR0010463760
ALLEANZA	CALL	11,50	20071221	0,1	S07549	0463778	FR0010463778
ALLEANZA	PUT	9,00	20071221	0,1	S07550	0463786	FR0010463786
GENERALI	CALL	32,00	20071221	0,1	S07551	0463802	FR0010463802
GENERALI	CALL	38,00	20071221	0,1	S07552	0463810	FR0010463810
GENERALI	CALL	40,00	20071221	0,1	S07553	0463828	FR0010463828
GENERALI	PUT	28,00	20071221	0,1	S07554	0463836	FR0010463836
GENERALI	PUT	30,00	20071221	0,1	S07555	0463844	FR0010463844
AUTOSTRADE	CALL	24,00	20071221	0,1	S07556	0463869	FR0010463869
AUTOSTRADE	CALL	25,00	20071221	0,1	S07557	0463877	FR0010463877
AUTOSTRADE	CALL	27,00	20071221	0,1	S07558	0463885	FR0010463885
AUTOSTRADE	PUT	21,00	20071221	0,1	S07559	0463893	FR0010463893
CAPITALIA	CALL	7,00	20071221	0,1	S07560	0463901	FR0010463901
CAPITALIA	CALL	7,50	20071221	0,1	S07561	0463927	FR0010463927
CAPITALIA	PUT	6,30	20071221	0,1	S07562	0463935	FR0010463935
ENEL	CALL	8,00	20071221	0,1	S07563	0463943	FR0010463943
ENEL	PUT	7,50	20071221	0,1	S07564	0463950	FR0010463950
ENI	CALL	25,00	20071221	0,1	S07565	0463968	FR0010463968
ENI	CALL	26,00	20071221	0,1	S07566	0463976	FR0010463976
ENI	PUT	19,00	20071221	0,1	S07567	0463984	FR0010463984
ENI	PUT	20,00	20071221	0,1	S07568	0464032	FR0010464032
ENI	PUT	23,00	20071221	0,1	S07569	0464040	FR0010464040
ENI	PUT	25,00	20071221	0,1	S07570	0464057	FR0010464057
FIAT	CALL	19,00	20071221	0,1	S07571	0464065	FR0010464065
FIAT	CALL	21,00	20071221	0,1	S07572	0464073	FR0010464073
FIAT	CALL	23,00	20071221	0,1	S07573	0464099	FR0010464099
FIAT	PUT	16,00	20071221	0,1	S07574	0464107	FR0010464107
FIAT	PUT	18,00	20071221	0,1	S07576	0464115	FR0010464115
FINMECCANICA	CALL	24,00	20071221	0,1	S07577	0464123	FR0010464123
FINMECCANICA	CALL	26,00	20071221	0,1	S07578	0464131	FR0010464131
FINMECCANICA	PUT	21,00	20071221	0,1	S07579	0464149	FR0010464149
INTESA SAN PAOLO	CALL	7,00	20071221	0,1	S07580	0464156	FR0010464156
INTESA SAN PAOLO	PUT	5,00	20071221	0,1	S07581	0461954	FR0010461954
MEDIASET	CALL	8,40	20071221	0,1	S07582	0461962	FR0010461962
MEDIASET	CALL	8,80	20071221	0,1	S07583	0461970	FR0010461970
MEDIASET	PUT	7,00	20071221	0,1	S07584	0461988	FR0010461988
MEDIASET	PUT	7,50	20071221	0,1	S07585	0462002	FR0010462002
MEDIOBANCA	CALL	17,00	20071221	0,1	S07586	0462010	FR0010462010
MEDIOBANCA	CALL	20,00	20071221	0,1	S07587	0462051	FR0010462051
MEDIOBANCA	PUT	14,50	20071221	0,1	S07588	0462085	FR0010462085
MEDIOBANCA	PUT	15,50	20071221	0,1	S07589	0462101	FR0010462101
MEDIOLANUM	CALL	6,50	20071221	0,1	S07590	0462119	FR0010462119
MEDIOLANUM	CALL	7,50	20071221	0,1	S07591	0462127	FR0010462127
BANCA MONTE PASCHI DI SIENA	CALL	5,00	20071221	0,1	S07593	0463463	FR0010463463
BANCA MONTE PASCHI DI SIENA	PUT	4,25	20071221	0,1	S07595	0463471	FR0010463471
SEAT PAGINE GIALLE	CALL	0,50	20071221	0,1	S07596	0463489	FR0010463489

SEAT PAGINE GIALLE	CALL	0,54	20071221	0,1	S07597	0463497	FR0010463497
SEAT PAGINE GIALLE	PUT	0,42	20071221	0,1	S07598	0463505	FR0010463505
SNAM RETE GAS	CALL	5,20	20071221	0,1	S07599	0463513	FR0010463513
SNAM RETE GAS	CALL	5,60	20071221	0,1	S07600	0463521	FR0010463521
SNAM RETE GAS	PUT	4,40	20071221	0,1	S07601	0463539	FR0010463539
TELECOM ITALIA	CALL	2,40	20071221	0,1	S07602	0463547	FR0010463547
TELECOM ITALIA	CALL	2,60	20071221	0,1	S07603	0463554	FR0010463554
TELECOM ITALIA	CALL	2,70	20071221	0,1	S07604	0463562	FR0010463562
TELECOM ITALIA	CALL	2,90	20071221	0,1	S07605	0463570	FR0010463570
TELECOM ITALIA	PUT	2,20	20071221	0,1	S07606	0463588	FR0010463588
TELECOM ITALIA	PUT	2,40	20071221	0,1	S07607	0463596	FR0010463596
TENARIS	CALL	18,50	20071221	0,1	S07608	0463604	FR0010463604
TENARIS	CALL	20,00	20071221	0,1	S07609	0463612	FR0010463612
TENARIS	PUT	15,50	20071221	0,1	S07610	0463620	FR0010463620
TISCALI	CALL	2,80	20071221	0,1	S07611	0463638	FR0010463638
TISCALI	CALL	3,00	20071221	0,1	S07612	0463273	FR0010463273
TISCALI	CALL	3,20	20071221	0,1	S07613	0463281	FR0010463281
TISCALI	CALL	3,30	20071221	0,1	S07614	0463307	FR0010463307
TISCALI	PUT	2,40	20071221	0,1	S07615	0463315	FR0010463315
TISCALI	PUT	2,50	20071221	0,1	S07616	0463323	FR0010463323
UNICREDITO	CALL	7,50	20071221	0,1	S07617	0463331	FR0010463331
UNICREDITO	CALL	8,25	20071221	0,1	S07618	0463356	FR0010463356
UNICREDITO	CALL	8,50	20071221	0,1	S07619	0463364	FR0010463364
UNICREDITO	PUT	6,00	20071221	0,1	S07620	0463372	FR0010463372
UNICREDITO	PUT	7,00	20071221	0,1	S07621	0463398	FR0010463398
S&P/MIB	CALL	51000,00	20071221	0,0001	S07622	0464958	FR0010464958
S&P/MIB	PUT	44000,00	20071221	0,0001	S07623	0465062	FR0010465062