



NUOVA EMISSIONE DI COVERED WARRANT
05/06/07

INDICI

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
S&P MIB	CALL	45000	20071019	0,0001	S07666	0472407	FR0010472407
S&P MIB	CALL	48000	20071019	0,0001	S07667	0472415	FR0010472415
S&P MIB	CALL	50000	20071019	0,0001	S07668	0472423	FR0010472423
S&P MIB	PUT	38000	20071019	0,0001	S07669	0472431	FR0010472431
S&P MIB	PUT	40000	20071019	0,0001	S07670	0472449	FR0010472449
S&P MIB	CALL	45000	20071116	0,0001	S07671	0472530	FR0010472530
S&P MIB	CALL	48000	20071116	0,0001	S07672	0472548	FR0010472548
S&P MIB	CALL	50000	20071116	0,0001	S07673	0472555	FR0010472555
S&P MIB	PUT	37000	20071116	0,0001	S07674	0472563	FR0010472563
S&P MIB	PUT	39000	20071116	0,0001	S07675	0472571	FR0010472571
S&P MIB	CALL	45000	20080320	0,0001	S07676	0472589	FR0010472589
S&P MIB	CALL	48000	20080320	0,0001	S07677	0472597	FR0010472597
S&P MIB	CALL	50000	20080320	0,0001	S07678	0472605	FR0010472605
S&P MIB	CALL	52000	20080320	0,0001	S07679	0472613	FR0010472613
S&P MIB	PUT	37000	20080320	0,0001	S07680	0472621	FR0010472621
S&P MIB	PUT	39000	20080320	0,0001	S07681	0472639	FR0010472639
DAX	CALL	8000	20071221	0,001	S07850	0475756	FR0010475756
DAX	CALL	8500	20071221	0,001	S07851	0475780	FR0010475780
DAX	PUT	6500	20071221	0,001	S07852	0475798	FR0010475798
DAX	PUT	7000	20071221	0,001	S07853	0475806	FR0010475806
Dow Jones Industrial Average	CALL	14000	20071221	0,001	S07812	0475814	FR0010475814
Dow Jones Industrial Average	CALL	15000	20071221	0,001	S07813	0475822	FR0010475822
Dow Jones Industrial Average	CALL	16000	20071221	0,001	S07814	0475830	FR0010475830
Dow Jones Industrial Average	PUT	12000	20071221	0,001	S07815	0475871	FR0010475871
Dow Jones Industrial Average	PUT	13000	20071221	0,001	S07816	0475889	FR0010475889
NASDAQ 100	CALL	2000	20071221	0,001	S07817	0475897	FR0010475897
NASDAQ 100	CALL	2300	20071221	0,001	S07818	0475905	FR0010475905
NASDAQ 100	PUT	1700	20071221	0,001	S07819	0475913	FR0010475913
NASDAQ 100	PUT	1800	20071221	0,001	S07820	0475921	FR0010475921
NIKKEI 225	CALL	18000	20071214	0,1	S07821	0475939	FR0010475939
NIKKEI 225	CALL	19000	20071214	0,1	S07822	0475947	FR0010475947
NIKKEI 225	PUT	15500	20071214	0,1	S07823	0475954	FR0010475954
NIKKEI 225	PUT	16500	20071214	0,1	S07824	0475962	FR0010475962

COMMODITIES

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
FUTURE BRENT	CALL	80	20070813	0,1	S07648	0471896	FR0010471896
FUTURE BRENT	PUT	60	20070813	0,1	S07649	0471904	FR0010471904
FUTURE BRENT	PUT	65	20070813	0,1	S07650	0471912	FR0010471912
FUTURE BRENT	CALL	75	20071112	0,1	S07651	0471920	FR0010471920
FUTURE BRENT	CALL	80	20071112	0,1	S07652	0471938	FR0010471938
FUTURE BRENT	PUT	60	20071112	0,1	S07653	0471946	FR0010471946
FUTURE BRENT	PUT	65	20071112	0,1	S07654	0471953	FR0010471953
FUTURE BRENT	CALL	80	20081110	0,1	S07655	0471961	FR0010471961
FUTURE BRENT	CALL	85	20081110	0,1	S07656	0471979	FR0010471979
FUTURE BRENT	CALL	85	20091110	0,1	S07657	0471987	FR0010471987
FUTURE BRENT	CALL	85	20101110	0,1	S07658	0471995	FR0010471995
ORO	CALL	700	20070921	0,01	S07659	0472001	FR0010472001
ORO	CALL	750	20070921	0,01	S07660	0472019	FR0010472019
ORO	CALL	800	20070921	0,01	S07661	0472027	FR0010472027
ORO	PUT	550	20070921	0,01	S07662	0472035	FR0010472035
ORO	PUT	600	20070921	0,01	S07663	0472043	FR0010472043
ORO	PUT	650	20070921	0,01	S07664	0472050	FR0010472050
ORO	CALL	800	20071221	0,01	S07665	0472068	FR0010472068

CURRENCIES

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
EUR/USD	CALL	1,25	20071221	10	S07636	0471763	FR0010471763
EUR/USD	CALL	1,3	20071221	10	S07637	0471771	FR0010471771
EUR/USD	CALL	1,35	20071221	10	S07638	0471789	FR0010471789
EUR/USD	CALL	1,4	20071221	10	S07639	0471797	FR0010471797
EUR/USD	CALL	1,45	20071221	10	S07640	0471805	FR0010471805
EUR/USD	CALL	1,5	20071221	10	S07641	0471813	FR0010471813
EUR/USD	PUT	1,15	20071221	10	S07642	0471821	FR0010471821
EUR/USD	PUT	1,2	20071221	10	S07643	0471839	FR0010471839
EUR/USD	PUT	1,25	20071221	10	S07644	0471847	FR0010471847
EUR/USD	PUT	1,3	20071221	10	S07645	0471854	FR0010471854
EUR/USD	PUT	1,35	20071221	10	S07646	0471862	FR0010471862
EUR/USD	PUT	1,4	20071221	10	S07647	0471870	FR0010471870