



**NUOVA EMISSIONE DI COVERED WARRANT**  
**06/06/07**

**AZIONI ITALIANE**

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
ACEA	CALL	17,50	20071221	0,1000	S07682	0472456	FR0010472456
ACEA	CALL	18,50	20071221	0,1000	S07683	0472472	FR0010472472
ACEA	PUT	15,00	20071221	0,1000	S07684	0472480	FR0010472480
ALITALIA	CALL	1,00	20071221	0,1000	S07685	0472498	FR0010472498
ALITALIA	CALL	1,05	20071221	0,1000	S07686	0473058	FR0010473058
ALITALIA	PUT	0,80	20071221	0,1000	S07687	0473074	FR0010473074
ALLEANZA	CALL	11,00	20080320	0,1000	S07688	0473082	FR0010473082
ALLEANZA	CALL	12,00	20080320	0,1000	S07689	0473090	FR0010473090
GENERALI	CALL	35,00	20071019	0,1000	S07690	0473108	FR0010473108
GENERALI	CALL	38,00	20071019	0,1000	S07691	0473124	FR0010473124
GENERALI	CALL	35,00	20080320	0,1000	S07692	0473132	FR0010473132
GENERALI	CALL	38,00	20080320	0,1000	S07693	0473140	FR0010473140
GENERALI	CALL	40,00	20080320	0,1000	S07694	0473157	FR0010473157
ATLANTIA	CALL	26,00	20080320	0,1000	S07695	0473165	FR0010473165
ATLANTIA	CALL	28,00	20080320	0,1000	S07696	0472779	FR0010472779
BULGARI	CALL	12,00	20071221	0,1000	S07697	0472787	FR0010472787
BULGARI	CALL	13,00	20071221	0,1000	S07698	0472803	FR0010472803
BULGARI	PUT	10,00	20071221	0,1000	S07699	0472811	FR0010472811
CAPITALIA	CALL	7,75	20071019	0,1000	S07700	0472829	FR0010472829
CAPITALIA	CALL	7,50	20080320	0,1000	S07701	0472837	FR0010472837
CAPITALIA	CALL	8,00	20080320	0,1000	S07702	0472977	FR0010472977
ENEL	CALL	9,00	20071019	0,1000	S07703	0472985	FR0010472985
ENEL	CALL	9,50	20071019	0,1000	S07704	0472993	FR0010472993
ENEL	CALL	9,00	20080320	0,1000	S07705	0473009	FR0010473009
ENEL	CALL	9,50	20080320	0,1000	S07706	0473033	FR0010473033
ENEL	CALL	10,00	20080320	0,1000	S07707	0473041	FR0010473041
ENI	CALL	26,00	20071019	0,1000	S07763	0473181	FR0010473181
ENI	CALL	28,00	20071019	0,1000	S07764	0473207	FR0010473207
ENI	CALL	30,00	20071019	0,1000	S07765	0473215	FR0010473215
ENI	CALL	25,00	20080320	0,1000	S07766	0473223	FR0010473223
ENI	CALL	28,00	20080320	0,1000	S07767	0473249	FR0010473249
ENI	CALL	30,00	20080320	0,1000	S07768	0473264	FR0010473264
FIAT	CALL	23,00	20070921	0,1000	S07708	0473280	FR0010473280
FIAT	CALL	25,00	20070921	0,1000	S07709	0473306	FR0010473306
FIAT	PUT	20,00	20070921	0,1000	S07710	0473322	FR0010473322
FIAT	CALL	22,00	20071019	0,1000	S07711	0473447	FR0010473447
FIAT	CALL	25,00	20071019	0,1000	S07712	0473454	FR0010473454
FIAT	CALL	22,00	20080320	0,1000	S07713	0473462	FR0010473462
FIAT	CALL	24,00	20080320	0,1000	S07714	0473470	FR0010473470
FIAT	CALL	26,00	20080320	0,1000	S07715	0473496	FR0010473496
FINMECCANICA	CALL	24,00	20080320	0,1000	S07716	0473512	FR0010473512
FINMECCANICA	CALL	26,00	20080320	0,1000	S07717	0473520	FR0010473520
INTESA SAN PAOLO	CALL	6,50	20071019	0,1000	S07718	0473637	FR0010473637
INTESA SAN PAOLO	CALL	7,00	20071019	0,1000	S07719	0473645	FR0010473645
INTESA SAN PAOLO	CALL	6,50	20080320	0,1000	S07720	0473652	FR0010473652
INTESA SAN PAOLO	CALL	7,00	20080320	0,1000	S07721	0473660	FR0010473660
MEDIASET	CALL	8,50	20080320	0,1000	S07722	0473678	FR0010473678
MEDIASET	CALL	9,50	20080320	0,1000	S07723	0473686	FR0010473686
MEDIOBANCA	CALL	18,00	20070921	0,1000	S07724	0473694	FR0010473694
MEDIOBANCA	CALL	18,00	20071221	0,1000	S07725	0473702	FR0010473702

MEDIOLANUM	CALL	6,50	20080320	0,1000	S07727	0473728	FR0010473728
MEDIOLANUM	CALL	7,00	20080320	0,1000	S07728	0473736	FR0010473736
BANCA MONTE PASCHI DI SIENA	CALL	5,20	20080320	0,1000	S07729	0472647	FR0010472647
BANCA MONTE PASCHI DI SIENA	CALL	5,60	20080320	0,1000	S07730	0472662	FR0010472662
PARMALAT	CALL	3,50	20071221	0,1000	S07731	0472670	FR0010472670
PARMALAT	CALL	3,50	20080320	0,1000	S07732	0472688	FR0010472688
PARMALAT	CALL	3,75	20080320	0,1000	S07733	0472696	FR0010472696
SEAT PAGINE GIALLE	CALL	0,50	20080320	0,1000	S07734	0472712	FR0010472712
SEAT PAGINE GIALLE	CALL	0,55	20080320	0,1000	S07735	0472738	FR0010472738
SNAM RETE GAS	CALL	5,00	20080320	0,1000	S07736	0472761	FR0010472761
SNAM RETE GAS	CALL	5,50	20080320	0,1000	S07737	0473173	FR0010473173
TELECOM ITALIA	CALL	2,00	20070921	0,1000	S07738	0473256	FR0010473256
TELECOM ITALIA	CALL	2,20	20070921	0,1000	S07739	0473272	FR0010473272
TELECOM ITALIA	CALL	2,20	20071019	0,1000	S07740	0473298	FR0010473298
TELECOM ITALIA	CALL	2,40	20071019	0,1000	S07741	0473314	FR0010473314
TELECOM ITALIA	CALL	2,20	20071221	0,1000	S07742	0473330	FR0010473330
TELECOM ITALIA	CALL	2,30	20071221	0,1000	S07743	0473348	FR0010473348
TELECOM ITALIA	PUT	1,90	20071221	0,1000	S07744	0473355	FR0010473355
TELECOM ITALIA	CALL	2,20	20080320	0,1000	S07745	0473363	FR0010473363
TELECOM ITALIA	CALL	2,40	20080320	0,1000	S07746	0473371	FR0010473371
TENARIS	CALL	18,00	20080320	0,1000	S07747	0473389	FR0010473389
TENARIS	CALL	19,00	20080320	0,1000	S07748	0473397	FR0010473397
TISCALI	CALL	2,80	20071019	0,1000	S07749	0473413	FR0010473413
TISCALI	CALL	3,00	20071019	0,1000	S07750	0473421	FR0010473421
TISCALI	CALL	2,75	20080320	0,1000	S07751	0473488	FR0010473488
TISCALI	CALL	3,00	20080320	0,1000	S07752	0473504	FR0010473504
TISCALI	CALL	3,25	20080320	0,1000	S07753	0473538	FR0010473538
UNICREDITO	CALL	8,00	20071019	0,1000	S07754	0473546	FR0010473546
UNICREDITO	CALL	8,50	20071019	0,1000	S07755	0473553	FR0010473553
UNICREDITO	CALL	7,50	20080320	0,1000	S07756	0473561	FR0010473561
UNICREDITO	CALL	8,00	20080320	0,1000	S07757	0473579	FR0010473579
UNICREDITO	CALL	8,50	20080320	0,1000	S07758	0473587	FR0010473587
UNICREDITO	CALL	8,75	20080320	0,1000	S07759	0473595	FR0010473595
UNIONE DI BANCHE ITALIANE	CALL	24,00	20071221	0,1000	S07760	0473603	FR0010473603
UNIONE DI BANCHE ITALIANE	CALL	26,00	20071221	0,1000	S07761	0473611	FR0010473611
UNIONE DI BANCHE ITALIANE	PUT	20,00	20071221	0,1000	S07762	0473629	FR0010473629

## AZIONI EUROPEE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
ALCATEL	CALL	10,5	20071220	0,1	S07769	0474403	FR0010474403
ALCATEL	CALL	11,5	20071220	0,1	S07770	0474411	FR0010474411
BNP PARIBAS	CALL	92	20071220	0,1	S07771	0474429	FR0010474429
BNP PARIBAS	CALL	100	20071220	0,1	S07772	0474437	FR0010474437
DAIMLER CHRYSLER	CALL	63	20070920	0,1	S07827	0474445	FR0010474445
DAIMLER CHRYSLER	CALL	65	20070920	0,1	S07828	0474452	FR0010474452
DAIMLER CHRYSLER	CALL	65	20071220	0,1	S07829	0474460	FR0010474460

DAIMLER CHRYSLER	CALL	70	20071220	0,1	S07830	0474478	FR0010474478
DEUTSCHE BANK	CALL	120	20070920	0,1	S07831	0474486	FR0010474486
DEUTSCHE BANK	CALL	120	20071220	0,1	S07832	0474494	FR0010474494
DEUTSCHE BANK	CALL	130	20071220	0,1	S07833	0474502	FR0010474502
DEUTSCHE TELEKOM	CALL	14,5	20071220	0,1	S07834	0474510	FR0010474510
DEUTSCHE TELEKOM	CALL	15,5	20071220	0,1	S07835	0474528	FR0010474528
E.ON	CALL	125	20070920	0,1	S07836	0474544	FR0010474544
E.ON	CALL	125	20071220	0,1	S07837	0474551	FR0010474551
E.ON	CALL	135	20071220	0,1	S07838	0474569	FR0010474569
GAZ DE FRANCE	CALL	38	20071220	0,1	S07773	0474585	FR0010474585
GAZ DE FRANCE	CALL	42	20071220	0,1	S07774	0474676	FR0010474676
ING GROEP	CALL	37	20071220	0,1	S07825	0474692	FR0010474692
ING GROEP	CALL	39	20071220	0,1	S07826	0474700	FR0010474700
NOKIA	CALL	19,5	20070920	0,1	S07843	0474718	FR0010474718
NOKIA	CALL	20,5	20070920	0,1	S07844	0474726	FR0010474726
NOKIA	PUT	17	20070920	0,1	S07845	0474734	FR0010474734
NOKIA	CALL	20	20071220	0,1	S07846	0474742	FR0010474742
NOKIA	CALL	21	20071220	0,1	S07847	0474759	FR0010474759
NOKIA	CALL	22	20071220	0,1	S07848	0474767	FR0010474767
NOKIA	PUT	17	20071220	0,1	S07849	0474783	FR0010474783
RENAULT	CALL	102	20071220	0,1	S07775	0474791	FR0010474791
RENAULT	CALL	110	20071220	0,1	S07776	0474809	FR0010474809
SANOFI - AVENTIS	CALL	72	20070920	0,1	S07777	0474817	FR0010474817
SANOFI - AVENTIS	CALL	72	20071220	0,1	S07778	0474825	FR0010474825
SANOFI - AVENTIS	CALL	78	20071220	0,1	S07779	0474858	FR0010474858
STMICROELECTRONICS	CALL	15	20071220	0,01	S07780	0474866	FR0010474866
STMICROELECTRONICS	CALL	15,5	20071220	0,01	S07781	0474874	FR0010474874
STMICROELECTRONICS	CALL	15,5	20080320	0,01	S07782	0474882	FR0010474882
STMICROELECTRONICS	CALL	16	20080320	0,01	S07783	0474890	FR0010474890
STMICROELECTRONICS	CALL	16,5	20080320	0,01	S07784	0474924	FR0010474924
STMICROELECTRONICS	PUT	13	20080320	0,01	S07785	0474932	FR0010474932
VIVENDI	CALL	33	20071220	0,1	S07786	0474940	FR0010474940
VIVENDI	CALL	35	20071220	0,1	S07787	0474957	FR0010474957
VOLKSWAGEN	CALL	116	20070920	0,1	S07839	0474965	FR0010474965
VOLKSWAGEN	CALL	120	20070920	0,1	S07840	0474973	FR0010474973
VOLKSWAGEN	CALL	120	20071220	0,1	S07841	0474981	FR0010474981

## AZIONI AMERICANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
AMAZON	CALL	65	20070921	0,01	S07788	0475004	FR0010475004
AMAZON	CALL	68	20070921	0,01	S07789	0475012	FR0010475012
AMAZON	CALL	66	20071221	0,01	S07790	0475020	FR0010475020
AMAZON	CALL	70	20071221	0,01	S07791	0475384	FR0010475384
APPLE	CALL	115	20071221	0,01	S07792	0475392	FR0010475392
APPLE	CALL	120	20071221	0,01	S07793	0475400	FR0010475400
CISCO	CALL	30	20071221	0,01	S07794	0475418	FR0010475418
CISCO	CALL	32	20071221	0,01	S07795	0475426	FR0010475426
EXXON MOBIL	CALL	85	20070921	0,01	S07796	0475434	FR0010475434
EXXON MOBIL	CALL	90	20071221	0,01	S07797	0475442	FR0010475442
EXXON MOBIL	CALL	95	20071221	0,01	S07798	0475459	FR0010475459
GENERAL ELECTRIC	CALL	40	20071221	0,01	S07799	0475467	FR0010475467
GENERAL ELECTRIC	CALL	43	20071221	0,01	S07800	0475475	FR0010475475
GOOGLE	CALL	500	20070921	0,01	S07801	0475483	FR0010475483
GOOGLE	CALL	500	20071221	0,01	S07802	0475491	FR0010475491
GOOGLE	CALL	550	20071221	0,01	S07803	0475509	FR0010475509
INTEL	CALL	24	20071221	0,01	S07804	0475517	FR0010475517
INTEL	CALL	25,5	20071221	0,01	S07805	0475624	FR0010475624
NEWMONT MINING	CALL	45	20071221	0,01	S07806	0475640	FR0010475640
NEWMONT MINING	CALL	48	20071221	0,01	S07807	0475673	FR0010475673
PFIZER	CALL	29	20071221	0,01	S07808	0475681	FR0010475681
PFIZER	CALL	31	20071221	0,01	S07809	0475699	FR0010475699
YAHOO	CALL	30	20071221	0,01	S07810	0475707	FR0010475707
YAHOO	CALL	35	20071221	0,01	S07811	0475723	FR0010475723