



**NOUVA EMISSIONE COVERED WARRANT SU
AZIONI
06.02.2007**

COVERED WARRANT SU AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Stile	Codice Ced	Codice quotazione	Codice ISIN
ALLEANZA	Call	9,00	20/06/2008	0,1	A	S08330	0571604	FR0010571604
ALLEANZA	Call	9,50	19/09/2008	0,1	A	S08331	0571612	FR0010571612
GENERALI	Call	31,00	20/06/2008	0,1	A	S08332	0571620	FR0010571620
GENERALI	Call	32,00	20/06/2008	0,1	A	S08333	0571638	FR0010571638
GENERALI	Put	29,00	20/06/2008	0,1	A	S08334	0571646	FR0010571646
GENERALI	Call	32,00	19/09/2008	0,1	A	S08335	0571653	FR0010571653
GENERALI	Call	33,00	19/09/2008	0,1	A	S08336	0571661	FR0010571661
ATLANTIA	Call	26,00	20/06/2008	0,1	A	S08337	0571679	FR0010571679
ATLANTIA	Put	23,00	20/06/2008	0,1	A	S08338	0571687	FR0010571687
ATLANTIA	Call	27,00	19/09/2008	0,1	A	S08339	0571729	FR0010571729
ENEL	Call	8,00	20/06/2008	0,1	A	S08340	0571737	FR0010571737
ENEL	Call	8,50	19/09/2008	0,1	A	S08341	0571745	FR0010571745
ENEL	Call	8,75	19/09/2008	0,1	A	S08342	0571752	FR0010571752
ENI	Put	24,00	20/06/2008	0,1	A	S08343	0571760	FR0010571760
ENI	Call	26,00	19/09/2008	0,1	A	S08344	0571778	FR0010571778
ENI	Call	27,00	19/09/2008	0,1	A	S08345	0571786	FR0010571786
FIAT	Call	15,00	20/06/2008	0,1	A	S08346	0571794	FR0010571794
FIAT	Call	16,00	20/06/2008	0,1	A	S08347	0571802	FR0010571802
FIAT	Call	17,00	20/06/2008	0,1	A	S08348	0571810	FR0010571810
FIAT	Put	14,00	20/06/2008	0,1	A	S08349	0571828	FR0010571828
FIAT	Put	15,00	20/06/2008	0,1	A	S08350	0571836	FR0010571836
FIAT	Call	16,00	19/09/2008	0,1	A	S08351	0571844	FR0010571844
FIAT	Call	17,00	19/09/2008	0,1	A	S08352	0571851	FR0010571851
FIAT	Call	18,00	19/09/2008	0,1	A	S08353	0571869	FR0010571869
FINMECCANICA	Call	22,00	20/06/2008	0,1	A	S08354	0571877	FR0010571877
FINMECCANICA	Put	19,00	20/06/2008	0,1	A	S08355	0571885	FR0010571885
FINMECCANICA	Call	22,00	19/09/2008	0,1	A	S08356	0571893	FR0010571893
INTESA SANPAOLO	Call	5,25	20/06/2008	0,1	A	S08357	0571901	FR0010571901
INTESA SANPAOLO	Put	4,75	20/06/2008	0,1	A	S08358	0571919	FR0010571919
INTESA SANPAOLO	Call	5,25	19/09/2008	0,1	A	S08359	0571927	FR0010571927
INTESA SANPAOLO	Call	5,50	19/09/2008	0,1	A	S08360	0571943	FR0010571943
MEDIASET	Call	6,75	20/06/2008	0,1	A	S08361	0571968	FR0010571968
MEDIASET	Put	6,00	20/06/2008	0,1	A	S08362	0571976	FR0010571976
MEDIASET	Call	7,00	19/09/2008	0,1	A	S08363	0571984	FR0010571984
MEDIOBANCA	Call	14,00	20/06/2008	0,1	A	S08364	0571992	FR0010571992
MEDIOBANCA	Call	14,50	20/06/2008	0,1	A	S08365	0572016	FR0010572016
MEDIOBANCA	Put	13,00	20/06/2008	0,1	A	S08366	0572040	FR0010572040
MEDIOBANCA	Call	14,50	19/09/2008	0,1	A	S08367	0572065	FR0010572065
MEDIOLANUM	Call	5,50	20/06/2008	0,1	A	S08368	0572081	FR0010572081
MEDIOLANUM	Put	4,75	20/06/2008	0,1	A	S08369	0572107	FR0010572107
MEDIOLANUM	Call	5,50	19/09/2008	0,1	A	S08370	0572123	FR0010572123
BANCA MONTE PASCHI DI	Call	3,50	20/06/2008	0,1	A	S08371	0572131	FR0010572131

SIENA								
BANCA MONTE PASCHI DI SIENA	Call	3,75	20/06/2008	0,1	A	S08372	0572156	FR0010572156
BANCA MONTE PASCHI DI SIENA	Put	3,25	20/06/2008	0,1	A	S08373	0571935	FR0010571935
BANCA MONTE PASCHI DI SIENA	Call	3,75	19/09/2008	0,1	A	S08374	0571950	FR0010571950
TELECOM ITALIA	Call	2,10	20/06/2008	0,1	A	S08375	0572024	FR0010572024
TELECOM ITALIA	Call	2,10	19/09/2008	0,1	A	S08376	0572073	FR0010572073
TELECOM ITALIA	Call	2,30	19/09/2008	0,1	A	S08377	0572099	FR0010572099
TENARIS	Call	14,00	20/06/2008	0,1	A	S08378	0572206	FR0010572206
TENARIS	Put	13,00	20/06/2008	0,1	A	S08379	0572222	FR0010572222
TISCALI	Call	1,60	20/06/2008	0,1	A	S08481	0572628	FR0010572628
TISCALI	Put	1,35	20/06/2008	0,1	A	S08482	0572636	FR0010572636
UNICREDIT	Call	5,25	20/06/2008	0,1	A	S08382	0572008	FR0010572008
UNICREDIT	Call	5,50	20/06/2008	0,1	A	S08383	0572057	FR0010572057
UNICREDIT	Call	6,00	20/06/2008	0,1	A	S08384	0572115	FR0010572115
UNICREDIT	Put	5,00	20/06/2008	0,1	A	S08385	0572149	FR0010572149
UNICREDIT	Call	5,75	19/09/2008	0,1	A	S08386	0572164	FR0010572164
UNICREDIT	Call	6,00	19/09/2008	0,1	A	S08387	0572180	FR0010572180

COVERED WARRANT SU AZIONI EUROPEE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Stile	Codice Ced	Codice quotazione	Codice ISIN
ALCATEL LUCENT	Call	4,75	19/06/2008	0,1000	A	S08431	0574616	FR0010574616
ALLIANZ	Call	150,00	19/06/2008	0,1000	A	S08494	0574657	FR0010574657
BNP PARIBAS	Call	75,00	19/06/2008	0,1000	A	S08432	0574665	FR0010574665
COMMERZBANK	Call	27,00	19/06/2008	0,1000	A	S08495	0574673	FR0010574673
DAIMLER	Call	60,00	19/06/2008	0,1000	A	S08496	0574699	FR0010574699
DEUTSCHE BANK	Call	90,00	19/06/2008	0,1000	A	S08497	0574707	FR0010574707
E.ON	Call	160,00	19/06/2008	0,1000	A	S08498	0574715	FR0010574715
GAZ DE FRANCE	Call	45,00	19/06/2008	0,1000	A	S08433	0574723	FR0010574723
ING GROEP	Call	27,00	19/06/2008	0,1000	A	S08491	0574749	FR0010574749
NOKIA	Call	26,00	19/06/2008	0,1000	A	S08492	0574764	FR0010574764
NOKIA	Put	23,00	19/06/2008	0,1000	A	S08493	0574822	FR0010574822
RENAULT	Call	90,00	19/06/2008	0,1000	A	S08434	0574848	FR0010574848
SANOFI - AVENTIS	Call	68,00	19/06/2008	0,1000	A	S08435	0574863	FR0010574863
STMICROELECTRONICS	Call	8,50	20/03/2008	0,0100	A	S08436	0574897	FR0010574897
STMICROELECTRONICS	Call	9,00	20/03/2008	0,0100	A	S08437	0574921	FR0010574921
STMICROELECTRONICS	Call	9,50	20/03/2008	0,0100	A	S08438	0574947	FR0010574947
STMICROELECTRONICS	Put	8,00	20/03/2008	0,0100	A	S08439	0574962	FR0010574962
STMICROELECTRONICS	Call	9,00	19/06/2008	0,0100	A	S08440	0574988	FR0010574988
STMICROELECTRONICS	Call	9,50	19/06/2008	0,0100	A	S08441	0574996	FR0010574996
STMICROELECTRONICS	Put	8,00	19/06/2008	0,0100	A	S08442	0575027	FR0010575027
STMICROELECTRONICS	Call	10,00	18/12/2008	0,0100	A	S08443	0575043	FR0010575043
VIVENDI	Call	32,00	19/06/2008	0,1000	A	S08444	0575050	FR0010575050
VOLKSWAGEN	Call	155,00	19/06/2008	0,1000	A	S08499	0575092	FR0010575092
BP	Call	6,00	19/06/2008	0,1000	A	S08445	0575118	FR0010575118
BP	Call	6,75	19/06/2008	0,1000	A	S08446	0575134	FR0010575134
HSBC	Call	8,25	19/06/2008	0,1000	A	S08447	0575142	FR0010575142
HSBC	Call	9,00	19/06/2008	0,1000	A	S08448	0575167	FR0010575167
NESTLE	Call	525,00	19/06/2008	0,1000	A	S08500	0575183	FR0010575183
NESTLE	Call	575,00	19/06/2008	0,1000	A	S08501	0575191	FR0010575191
NOVARTIS	Call	65,00	19/06/2008	0,1000	A	S08502	0575217	FR0010575217
NOVARTIS	Call	70,00	19/06/2008	0,1000	A	S08503	0575225	FR0010575225
ROYAL BANK OF SCOTLAND	Call	4,00	19/06/2008	0,1000	A	S08449	0575258	FR0010575258
ROYAL BANK OF SCOTLAND	Call	4,50	19/06/2008	0,1000	A	S08450	0575274	FR0010575274
UBS AG	Call	50,00	19/06/2008	0,1000	A	S08504	0575282	FR0010575282

UBS AG	Call	55,00	19/06/2008	0,1000	A	S08505	0575290	FR0010575290
VODAFONE GROUP	Call	1,90	19/06/2008	0,1000	A	S08451	0575308	FR0010575308
VODAFONE GROUP	Call	2,10	19/06/2008	0,1000	A	S08452	0575316	FR0010575316

COVERED WARRANT SU AZIONI AMERICANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Stile	Codice Ced	Codice quotazione	Codice ISIN
AMAZON	Call	85,00	20/06/2008	0,01	A	S08453	0572867	FR0010572867
AMAZON	Call	95,00	20/06/2008	0,01	A	S08454	0572875	FR0010572875
APPLE	Call	180,00	20/06/2008	0,01	A	S08455	0572891	FR0010572891
APPLE	Call	200,00	20/06/2008	0,01	A	S08456	0572917	FR0010572917
CISCO	Call	26,00	20/06/2008	0,01	A	S08457	0572933	FR0010572933
CISCO	Call	29,00	20/06/2008	0,01	A	S08458	0572941	FR0010572941
CITI GROUP	Call	29,00	20/06/2008	0,01	A	S08459	0573378	FR0010573378
CITI GROUP	Call	32,00	20/06/2008	0,01	A	S08460	0573386	FR0010573386
E BAY	Call	30,00	20/06/2008	0,01	A	S08461	0573410	FR0010573410
E BAY	Call	32,00	20/06/2008	0,01	A	S08462	0573428	FR0010573428
EXXON MOBIL	Call	90,00	20/06/2008	0,01	A	S08463	0573444	FR0010573444
EXXON MOBIL	Call	100,00	20/06/2008	0,01	A	S08464	0573477	FR0010573477
GENERAL ELECTRIC	Call	35,00	20/06/2008	0,01	A	S08465	0573527	FR0010573527
GENERAL ELECTRIC	Call	40,00	20/06/2008	0,01	A	S08466	0573535	FR0010573535
GOOGLE	Call	650,00	20/06/2008	0,01	A	S08467	0573543	FR0010573543
GOOGLE	Call	700,00	20/06/2008	0,01	A	S08468	0573568	FR0010573568
INTEL	Call	23,00	20/06/2008	0,01	A	S08469	0573576	FR0010573576
INTEL	Call	25,00	20/06/2008	0,01	A	S08470	0573584	FR0010573584
JPMORGAN CHASE	Call	42,00	20/06/2008	0,01	A	S08471	0573592	FR0010573592
JPMORGAN CHASE	Call	45,00	20/06/2008	0,01	A	S08472	0573600	FR0010573600
MICROSOFT	Call	35,00	20/06/2008	0,01	A	S08473	0573618	FR0010573618
MICROSOFT	Call	38,00	20/06/2008	0,01	A	S08474	0573626	FR0010573626
NEWMONT MINING	Call	56,00	20/06/2008	0,01	A	S08475	0573667	FR0010573667
NEWMONT MINING	Call	60,00	20/06/2008	0,01	A	S08476	0573691	FR0010573691
PFIZER	Call	25,00	20/06/2008	0,01	A	S08477	0573709	FR0010573709
PFIZER	Call	27,00	20/06/2008	0,01	A	S08478	0573717	FR0010573717
YAHOO!	Call	24,00	20/06/2008	0,01	A	S08479	0573725	FR0010573725
YAHOO!	Call	26,00	20/06/2008	0,01	A	S08480	0573733	FR0010573733