



**NUOVA EMISSIONE COVERED WARRANT SU
AZIONI
01.04.2007**

COVERED WARRANT SU AZIONI ITALIANE

| Sottostante | Tipo | Strike | Scadenza | Multiplo | Stile | Codice Ced | Codice quotazione | Codice ISIN |
|-----------------------------|------|--------|------------|----------|-------|------------|-------------------|--------------|
| ALLEANZA | Call | A | 19/09/2008 | 0.1000 | 8.50 | S08560 | 0598011 | FR0010598011 |
| ALLEANZA | Put | A | 19/09/2008 | 0.1000 | 7.50 | S08561 | 0598029 | FR0010598029 |
| GENERALI | Call | A | 20/06/2008 | 0.1000 | 28.00 | S08562 | 0598037 | FR0010598037 |
| GENERALI | Call | A | 20/06/2008 | 0.1000 | 29.00 | S08563 | 0598052 | FR0010598052 |
| GENERALI | Put | A | 20/06/2008 | 0.1000 | 25.00 | S08564 | 0598060 | FR0010598060 |
| GENERALI | Call | A | 19/09/2008 | 0.1000 | 28.00 | S08565 | 0598078 | FR0010598078 |
| GENERALI | Call | A | 19/09/2008 | 0.1000 | 29.00 | S08566 | 0598086 | FR0010598086 |
| GENERALI | Put | A | 19/09/2008 | 0.1000 | 25.00 | S08567 | 0598094 | FR0010598094 |
| ATLANTIA | Call | A | 19/09/2008 | 0.1000 | 22.00 | S08568 | 0598144 | FR0010598144 |
| ENEL | Call | A | 20/06/2008 | 0.1000 | 7.00 | S08569 | 0598151 | FR0010598151 |
| ENEL | Call | A | 20/06/2008 | 0.1000 | 7.50 | S08570 | 0598169 | FR0010598169 |
| ENEL | Put | A | 20/06/2008 | 0.1000 | 6.50 | S08571 | 0598177 | FR0010598177 |
| ENEL | Call | A | 19/09/2008 | 0.1000 | 7.00 | S08572 | 0598185 | FR0010598185 |
| ENEL | Call | A | 19/09/2008 | 0.1000 | 7.50 | S08573 | 0598201 | FR0010598201 |
| ENEL | Put | A | 19/09/2008 | 0.1000 | 6.50 | S08574 | 0598219 | FR0010598219 |
| ENI | Call | A | 20/06/2008 | 0.1000 | 22.00 | S08575 | 0597682 | FR0010597682 |
| ENI | Call | A | 20/06/2008 | 0.1000 | 23.00 | S08576 | 0597690 | FR0010597690 |
| ENI | Call | A | 20/06/2008 | 0.1000 | 24.00 | S08577 | 0597708 | FR0010597708 |
| ENI | Call | A | 19/09/2008 | 0.1000 | 23.00 | S08578 | 0597716 | FR0010597716 |
| ENI | Call | A | 19/09/2008 | 0.1000 | 24.00 | S08579 | 0597724 | FR0010597724 |
| ENI | Put | A | 19/09/2008 | 0.1000 | 21.00 | S08580 | 0597740 | FR0010597740 |
| FIAT | Call | A | 20/06/2008 | 0.1000 | 12.00 | S08581 | 0597757 | FR0010597757 |
| FIAT | Call | A | 20/06/2008 | 0.1000 | 13.00 | S08582 | 0597765 | FR0010597765 |
| FIAT | Call | A | 20/06/2008 | 0.1000 | 14.00 | S08583 | 0597773 | FR0010597773 |
| FIAT | Put | A | 20/06/2008 | 0.1000 | 11.00 | S08584 | 0597823 | FR0010597823 |
| FIAT | Call | A | 19/09/2008 | 0.1000 | 13.00 | S08585 | 0597849 | FR0010597849 |
| FIAT | Call | A | 19/09/2008 | 0.1000 | 14.00 | S08586 | 0597864 | FR0010597864 |
| FINMECCANICA | Put | A | 19/09/2008 | 0.1000 | 18.00 | S08587 | 0597872 | FR0010597872 |
| INTESA SANPAOLO | Call | A | 20/06/2008 | 0.1000 | 4.25 | S08588 | 0597880 | FR0010597880 |
| INTESA SANPAOLO | Call | A | 20/06/2008 | 0.1000 | 4.50 | S08589 | 0597898 | FR0010597898 |
| INTESA SANPAOLO | Put | A | 20/06/2008 | 0.1000 | 4.00 | S08590 | 0597906 | FR0010597906 |
| INTESA SANPAOLO | Call | A | 19/09/2008 | 0.1000 | 4.50 | S08591 | 0597914 | FR0010597914 |
| INTESA SANPAOLO | Put | A | 19/09/2008 | 0.1000 | 4.00 | S08592 | 0597922 | FR0010597922 |
| MEDIASET | Call | A | 20/06/2008 | 0.1000 | 6.00 | S08593 | 0597955 | FR0010597955 |
| MEDIASET | Put | A | 20/06/2008 | 0.1000 | 5.25 | S08594 | 0597971 | FR0010597971 |
| MEDIASET | Call | A | 19/09/2008 | 0.1000 | 6.00 | S08595 | 0598003 | FR0010598003 |
| MEDIASET | Put | A | 19/09/2008 | 0.1000 | 5.25 | S08596 | 0597799 | FR0010597799 |
| MEDIOBANCA | Call | A | 20/06/2008 | 0.1000 | 12.50 | S08597 | 0597807 | FR0010597807 |
| MEDIOBANCA | Put | A | 20/06/2008 | 0.1000 | 11.00 | S08598 | 0597831 | FR0010597831 |
| MEDIOBANCA | Call | A | 19/09/2008 | 0.1000 | 13.00 | S08599 | 0597856 | FR0010597856 |
| BANCA MONTE PASCHI DI SIENA | Call | A | 19/09/2008 | 0.1000 | 3.00 | S08600 | 0597930 | FR0010597930 |
| BANCA MONTE | Put | A | 19/12/2008 | 0.1000 | 2.75 | S08601 | 0597948 | FR0010597948 |

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|-----------------|------|---|------------|--------|-------|--------|---------|--------------|
| PASCHI DI SIENA | | | | | | | | |
| TELECOM ITALIA | Call | A | 20/06/2008 | 0.1000 | 1.50 | S08602 | 0597963 | FR0010597963 |
| TELECOM ITALIA | Call | A | 20/06/2008 | 0.1000 | 1.60 | S08603 | 0598383 | FR0010598383 |
| TELECOM ITALIA | Put | A | 20/06/2008 | 0.1000 | 1.40 | S08604 | 0598391 | FR0010598391 |
| TELECOM ITALIA | Call | A | 19/09/2008 | 0.1000 | 1.60 | S08605 | 0598409 | FR0010598409 |
| TELECOM ITALIA | Put | A | 19/09/2008 | 0.1000 | 1.40 | S08606 | 0598417 | FR0010598417 |
| TENARIS | Call | A | 20/06/2008 | 0.1000 | 15.50 | S08607 | 0598425 | FR0010598425 |
| TENARIS | Call | A | 19/09/2008 | 0.1000 | 15.50 | S08608 | 0598433 | FR0010598433 |
| TISCALI | Call | A | 20/06/2008 | 0.1000 | 1.80 | S08609 | 0598441 | FR0010598441 |
| TISCALI | Call | A | 19/09/2008 | 0.1000 | 1.80 | S08610 | 0598458 | FR0010598458 |
| UNICREDIT | Call | A | 20/06/2008 | 0.1000 | 4.50 | S08611 | 0598466 | FR0010598466 |
| UNICREDIT | Call | A | 20/06/2008 | 0.1000 | 4.75 | S08612 | 0598474 | FR0010598474 |
| UNICREDIT | Put | A | 20/06/2008 | 0.1000 | 4.25 | S08613 | 0598482 | FR0010598482 |
| UNICREDIT | Call | A | 19/09/2008 | 0.1000 | 4.75 | S08614 | 0598508 | FR0010598508 |
| UNICREDIT | Call | A | 19/09/2008 | 0.1000 | 5.00 | S08615 | 0598516 | FR0010598516 |
| UNICREDIT | Put | A | 19/09/2008 | 0.1000 | 4.25 | S08616 | 0598524 | FR0010598524 |

COVERED WARRANT SU AZIONI EUROPEE

| Sottostante | Tipo | Strike | Scadenza | Multiplo | Stile | Codice Ced | Codice quotazione | Codice ISIN |
|---------------------|------|--------|------------|----------|--------|------------|-------------------|--------------|
| ALCATEL LUCENT | Call | A | 19/06/2008 | 0.1 | 3.75 | S08628 | 0599696 | FR0010599696 |
| ALCATEL LUCENT | Call | A | 19/12/2008 | 0.1 | 4.00 | S08629 | 0599712 | FR0010599712 |
| ALLIANZ | Call | A | 19/06/2008 | 0.1 | 115.00 | S08646 | 0599738 | FR0010599738 |
| ALLIANZ | Call | A | 19/12/2008 | 0.1 | 120.00 | S08647 | 0599746 | FR0010599746 |
| BNP PARIBAS | Call | A | 19/06/2008 | 0.1 | 60.00 | S08630 | 0599779 | FR0010599779 |
| BNP PARIBAS | Call | A | 19/12/2008 | 0.1 | 62.00 | S08631 | 0599787 | FR0010599787 |
| DAIMLER CHRYSLER | Call | A | 19/06/2008 | 0.1 | 55.00 | S08648 | 0599795 | FR0010599795 |
| DAIMLER CHRYSLER | Call | A | 19/12/2008 | 0.1 | 57.00 | S08649 | 0599803 | FR0010599803 |
| DEUTSCHE BANK | Call | A | 19/06/2008 | 0.1 | 72.00 | S08650 | 0599811 | FR0010599811 |
| DEUTSCHE BANK | Call | A | 19/12/2008 | 0.1 | 75.00 | S08651 | 0599829 | FR0010599829 |
| E.ON | Call | A | 19/06/2008 | 0.1 | 125.00 | S08652 | 0599837 | FR0010599837 |
| E.ON | Call | A | 19/12/2008 | 0.1 | 127.00 | S08653 | 0599845 | FR0010599845 |
| GAZ DE FRANCE | Call | A | 19/06/2008 | 0.1 | 38.00 | S08632 | 0599852 | FR0010599852 |
| GAZ DE FRANCE | Call | A | 19/12/2008 | 0.1 | 39.00 | S08633 | 0599860 | FR0010599860 |
| ING GROEP | Call | A | 19/06/2008 | 0.1 | 22.00 | S08657 | 0599878 | FR0010599878 |
| ING GROEP | Call | A | 19/12/2008 | 0.1 | 23.00 | S08658 | 0599886 | FR0010599886 |
| NOKIA | Call | A | 19/06/2008 | 0.1 | 23.00 | S08655 | 0599894 | FR0010599894 |
| NOKIA | Put | A | 19/06/2008 | 0.1 | 20.00 | S08656 | 0599902 | FR0010599902 |
| RENAULT | Call | A | 19/06/2008 | 0.1 | 68.00 | S08634 | 0599910 | FR0010599910 |
| RENAULT | Call | A | 19/12/2008 | 0.1 | 70.00 | S08635 | 0599928 | FR0010599928 |
| SANOFI - AVENTIS | Call | A | 19/06/2008 | 0.1 | 50.00 | S08636 | 0599936 | FR0010599936 |
| SANOFI - AVENTIS | Call | A | 19/12/2008 | 0.1 | 51.00 | S08637 | 0599944 | FR0010599944 |
| STMICROELECTRONI CS | Call | A | 19/06/2008 | 0.0 | 7.50 | S08638 | 0599977 | FR0010599977 |
| STMICROELECTRONI CS | Call | A | 19/06/2008 | 0.0 | 8.00 | S08639 | 0599985 | FR0010599985 |
| STMICROELECTRONI CS | Put | A | 19/06/2008 | 0.0 | 7.00 | S08640 | 0599993 | FR0010599993 |
| STMICROELECTRONI CS | Call | A | 19/09/2008 | 0.0 | 7.50 | S08641 | 0600007 | FR0010600007 |
| STMICROELECTRONI CS | Call | A | 19/09/2008 | 0.0 | 8.00 | S08642 | 0600114 | FR0010600114 |
| STMICROELECTRONI CS | Put | A | 19/09/2008 | 0.0 | 7.00 | S08643 | 0600122 | FR0010600122 |
| STMICROELECTRONI CS | Call | A | 18/12/2008 | 0.0 | 8.00 | S08644 | 0600130 | FR0010600130 |
| VIVENDI | Call | A | 19/06/2008 | 0.1 | 27.00 | S08645 | 0600148 | FR0010600148 |
| VOLKSWAGEN | Call | A | 19/12/2008 | 0.1 | 160.0 | S08654 | 0600155 | FR0010600155 |

COVERED WARRANT SU AZIONI AMERICANE

| Sottostante | Tipo | Strike | Scadenza | Multiplo | Stile | Codice Ced | Codice quotazione | Codice ISIN |
|-------------------------|------|--------|------------|----------|-------|------------|-------------------|--------------|
| AMAZON COM INC | Call | 66.00 | 20/06/2008 | 0.01 | A | S08542 | 0598532 | FR0010598532 |
| AMAZON COM INC | Call | 68.00 | 19/12/2008 | 0.01 | A | S08543 | 0598540 | FR0010598540 |
| Apple Inc. | Call | 125.00 | 20/06/2008 | 0.01 | A | S08544 | 0598557 | FR0010598557 |
| Apple Inc. | Call | 130.00 | 19/12/2008 | 0.01 | A | S08545 | 0598565 | FR0010598565 |
| eBay Inc. | Call | 27.00 | 20/06/2008 | 0.01 | A | S08547 | 0598573 | FR0010598573 |
| eBay Inc. | Call | 28.00 | 19/12/2008 | 0.01 | A | S08548 | 0598581 | FR0010598581 |
| EXXON MOBIL CORPORATION | Call | 90.00 | 19/12/2008 | 0.01 | A | S08549 | 0598599 | FR0010598599 |
| Google Inc. | Call | 450.00 | 20/06/2008 | 0.01 | A | S08550 | 0598607 | FR0010598607 |
| Google Inc. | Call | 450.00 | 19/12/2008 | 0.01 | A | S08551 | 0598623 | FR0010598623 |
| INTEL CORP- | Call | 21.00 | 20/06/2008 | 0.01 | A | S08552 | 0598631 | FR0010598631 |
| INTEL CORP- | Call | 22.00 | 19/12/2008 | 0.01 | A | S08553 | 0598649 | FR0010598649 |
| Microsoft Corp. | Call | 29.00 | 20/06/2008 | 0.01 | A | S08554 | 0598656 | FR0010598656 |
| Microsoft Corp. | Call | 30.00 | 19/12/2008 | 0.01 | A | S08555 | 0598680 | FR0010598680 |
| PFIZER ACTION | Call | 22.50 | 20/06/2008 | 0.01 | A | S08556 | 0598698 | FR0010598698 |
| PFIZER ACTION | Call | 23.00 | 19/12/2008 | 0.01 | A | S08557 | 0598706 | FR0010598706 |
| Yahoo! Inc. | Call | 30.00 | 20/06/2008 | 0.01 | A | S08558 | 0598714 | FR0010598714 |
| Yahoo! Inc. | Call | 30.00 | 19/12/2008 | 0.01 | A | S08559 | 0598722 | FR0010598722 |