



**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

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	0.01	8.00	S08639	0599985	FR0010599985
STMICROELECTRONI CS	Put	A	19/06/2008	0.01	7.00	S08640	0599993	FR0010599993
STMICROELECTRONI CS	Call	A	19/09/2008	0.01	7.50	S08641	0600007	FR0010600007
STMICROELECTRONI CS	Call	A	19/09/2008	0.01	8.00	S08642	0600114	FR0010600114
STMICROELECTRONI CS	Put	A	19/09/2008	0.01	7.00	S08643	0600122	FR0010600122
STMICROELECTRONI CS	Call	A	18/12/2008	0.01	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