



NUOVA EMISSIONE DI COVERED WARRANT
19/05/2006

AZIONI ITALIANE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
ALLEANZA	CALL	10	15/12/06	0,1	S06272	0325621	FR0010325621
BANCA INTESA	CALL	5,75	15/09/06	0,1	S06280	0325720	FR0010325720
BANCA INTESA	CALL	6,00	15/09/06	0,1	S06281	0325738	FR0010325738
BANCA INTESA	CALL	5,60	15/12/06	0,1	S06282	0325746	FR0010325746
BANCA INTESA	CALL	5,80	15/12/06	0,1	S06283	0325753	FR0010325753
BANCA INTESA	PUT	4,40	15/12/06	0,1	S06284	0325761	FR0010325761
BANCA MONTE PASCHI DI SIENA	CALL	5,00	15/09/06	0,1	S06317	0325787	FR0010325787
BANCA MONTE PASCHI DI SIENA	CALL	5,25	15/09/06	0,1	S06318	0325795	FR0010325795
BANCA MONTE PASCHI DI SIENA	CALL	5,00	15/12/06	0,1	S06319	0325803	FR0010325803
BANCA MONTE PASCHI DI SIENA	CALL	5,25	15/12/06	0,1	S06320	0325811	FR0010325811
BANCA MONTE PASCHI DI SIENA	CALL	5,50	15/12/06	0,1	S06321	0325837	FR0010325837
CAPITALIA	CALL	7,00	15/09/06	0,1	S06285	0325845	FR0010325845
CAPITALIA	CALL	7,50	15/09/06	0,1	S06286	0325852	FR0010325852
CAPITALIA	CALL	8,00	15/09/06	0,1	S06287	0325860	FR0010325860
CAPITALIA	CALL	7,50	15/12/06	0,1	S06288	0325886	FR0010325886
CAPITALIA	CALL	8,00	15/12/06	0,1	S06289	0325894	FR0010325894
CAPITALIA	CALL	8,50	15/12/06	0,1	S06290	0325902	FR0010325902
CAPITALIA	PUT	6,00	15/12/06	0,1	S06291	0325910	FR0010325910
CAPITALIA	PUT	6,50	15/12/06	0,1	S06292	0325928	FR0010325928
ENEL	CALL	6,50	15/12/06	0,1	S06294	0325936	FR0010325936
ENEL	CALL	8,50	15/12/06	0,1	S06295	0325951	FR0010325951
ENEL	PUT	5,80	15/12/06	0,1	S06296	0325969	FR0010325969
ENI	CALL	22,00	15/12/06	0,1	S06293	0325977	FR0010325977
FIAT	CALL	11,00	15/09/06	0,1	S06297	0325985	FR0010325985
FIAT	CALL	12,00	15/09/06	0,1	S06298	0325993	FR0010325993
FIAT	CALL	13,00	15/09/06	0,1	S06299	0326009	FR0010326009
FIAT	CALL	11,00	15/12/06	0,1	S06300	0323352	FR0010323352



FIAT	CALL	11,50	15/12/06	0,1	S06301	0323360	FR0010323360
FIAT	CALL	12,00	15/12/06	0,1	S06302	0323378	FR0010323378
FIAT	CALL	13,00	15/12/06	0,1	S06303	0323410	FR0010323410
FIAT	PUT	8,50	15/09/06	0,1	S06304	0323428	FR0010323428
FIAT	PUT	9,50	15/09/06	0,1	S06305	0323436	FR0010323436
FIAT	PUT	9,00	15/12/06	0,1	S06306	0323444	FR0010323444
FIAT	PUT	10,00	15/12/06	0,1	S06307	0323451	FR0010323451
FIAT	PUT	11,00	15/12/06	0,1	S06308	0323469	FR0010323469
FINMECCANICA	CALL	22,00	15/09/06	0,1	S06309	0323477	FR0010323477
FINMECCANICA	CALL	22,00	15/12/06	0,1	S06310	0323493	FR0010323493
GENERALI	CALL	36,00	15/09/06	0,1	S06273	0325647	FR0010325647
GENERALI	CALL	38,00	15/09/06	0,1	S06274	0325654	FR0010325654
GENERALI	CALL	28,00	15/12/06	0,1	S06275	0325662	FR0010325662
GENERALI	CALL	36,00	15/12/06	0,1	S06276	0325670	FR0010325670
GENERALI	PUT	28,00	15/09/06	0,1	S06277	0325688	FR0010325688
GENERALI	PUT	28,00	15/12/06	0,1	S06278	0325704	FR0010325704
GENERALI	PUT	30,00	15/12/06	0,1	S06279	0325712	FR0010325712
MEDIOBANCA	CALL	20,00	15/09/06	0,1	S06311	0323501	FR0010323501
MEDIOBANCA	CALL	20,00	15/12/06	0,1	S06312	0323527	FR0010323527
MEDIOBANCA	PUT	16,00	15/09/06	0,1	S06313	0323543	FR0010323543
MEDIOBANCA	PUT	16,00	15/12/06	0,1	S06314	0323550	FR0010323550
MEDIOLANUM	CALL	7,60	15/09/06	0,1	S06315	0323634	FR0010323634
MEDIOLANUM	CALL	7,50	15/12/06	0,1	S06316	0323659	FR0010323659
SAN PAOLO IMI	CALL	16,50	15/09/06	0,1	S06322	0323709	FR0010323709
SAN PAOLO IMI	CALL	17,50	15/09/06	0,1	S06323	0323758	FR0010323758
SAN PAOLO IMI	CALL	18,00	15/12/06	0,1	S06324	0323782	FR0010323782
SAN PAOLO IMI	PUT	13,50	15/09/06	0,1	S06325	0323816	FR0010323816
SAN PAOLO IMI	PUT	13,50	15/12/06	0,1	S06326	0323832	FR0010323832
SEAT PAGINE GIALLE	CALL	0,40	15/12/06	0,1	S06327	0323840	FR0010323840
TELECOM ITALIA	CALL	3,00	15/12/06	0,1	S06330	0323865	FR0010323865
TELECOM ITALIA	PUT	2,20	15/12/06	0,1	S06331	0323881	FR0010323881
TISCALI	CALL	2,60	15/12/06	0,1	S06328	0323899	FR0010323899
TISCALI	PUT	2,25	15/09/06	0,1	S06329	0323907	FR0010323907
UNICREDITO	CALL	7,00	15/09/06	0,1	S06332	0323915	FR0010323915
UNICREDITO	CALL	7,25	15/09/06	0,1	S06333	0323956	FR0010323956
UNICREDITO	CALL	5,50	15/12/06	0,1	S06334	0324020	FR0010324020
UNICREDITO	CALL	7,40	15/12/06	0,1	S06335	0324053	FR0010324053
UNICREDITO	CALL	8,00	15/12/06	0,1	S06336	0324087	FR0010324087



UNICREDITO	CALL	9,00	15/12/06	0,1	S06337	0324095	FR0010324095
UNICREDITO	PUT	5,60	15/09/06	0,1	S06338	0324111	FR0010324111
UNICREDITO	PUT	5,40	15/12/06	0,1	S06339	0324137	FR0010324137

AZIONI EUROPEE

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
BNP PARIBAS	CALL	82,00	14/12/06	0,1	S06415	0327239	FR0010327239
BNP PARIBAS	PUT	65,00	14/12/06	0,1	S06416	0327247	FR0010327247
DAIMLER CHRYSLER	CALL	52,00	15/12/06	0,1	S06344	0327262	FR0010327262
DAIMLER CHRYSLER	PUT	40,00	15/12/06	0,1	S06345	0327288	FR0010327288
DEUTSCHE BANK	CALL	105,00	15/12/06	0,1	S06346	0327296	FR0010327296
DEUTSCHE BANK	PUT	85,00	15/12/06	0,1	S06347	0327304	FR0010327304
DEUTSCHE TELEKOM	CALL	15,00	15/12/06	0,1	S06348	0327312	FR0010327312
DEUTSCHE TELEKOM	PUT	12,00	15/12/06	0,1	S06349	0327320	FR0010327320
ING GROEP	CALL	35,00	15/12/06	0,1	S06342	0327338	FR0010327338
ING GROEP	PUT	28,00	15/12/06	0,1	S06343	0327346	FR0010327346
NOKIA	CALL	18,50	15/12/06	0,1	S06352	0327353	FR0010327353
NOKIA	CALL	20,00	15/12/06	0,1	S06353	0327361	FR0010327361
NOKIA	PUT	16,00	15/12/06	0,1	S06354	0327379	FR0010327379
RENAULT	CALL	95,00	14/12/06	0,1	S06417	0327395	FR0010327395
RENAULT	PUT	75,00	14/12/06	0,1	S06418	0327403	FR0010327403
SANOFI - AVENTIS	CALL	85,00	14/12/06	0,1	S06419	0327429	FR0010327429
SANOFI - AVENTIS	PUT	65,00	14/12/06	0,1	S06420	0327437	FR0010327437
STMICROELECTRONICS	CALL	17,00	15/06/06	0,01	S06421	0327452	FR0010327452
STMICROELECTRONICS	CALL	15,00	14/09/06	0,01	S06422	0327460	FR0010327460
STMICROELECTRONICS	CALL	15,50	19/10/06	0,01	S06423	0327478	FR0010327478
STMICROELECTRONICS	CALL	16,00	19/10/06	0,01	S06424	0327486	FR0010327486
STMICROELECTRONICS	CALL	17,00	19/10/06	0,01	S06425	0327502	FR0010327502
STMICROELECTRONICS	CALL	15,00	14/12/06	0,01	S06426	0327528	FR0010327528
STMICROELECTRONICS	CALL	16,00	14/12/06	0,01	S06427	0327544	FR0010327544



STMICROELECTRONICS	CALL	17,00	14/12/06	0,01	S06428	0327551	FR0010327551
STMICROELECTRONICS	PUT	13,00	19/10/06	0,01	S06429	0327585	FR0010327585
STMICROELECTRONICS	PUT	14,00	19/10/06	0,01	S06430	0327593	FR0010327593
STMICROELECTRONICS	PUT	18,00	19/10/06	0,01	S06431	0327619	FR0010327619
STMICROELECTRONICS	PUT	13,00	14/12/06	0,01	S06432	0327635	FR0010327635
STMICROELECTRONICS	PUT	15,00	14/12/06	0,01	S06433	0327643	FR0010327643
VIVENDI	CALL	31,00	14/12/06	0,1	S06437	0327718	FR0010327718
VIVENDI	PUT	25,00	14/12/06	0,1	S06438	0327726	FR0010327726
VOLKSWAGEN	CALL	70,00	15/12/06	0,1	S06350	0327734	FR0010327734
VOLKSWAGEN	PUT	55,00	15/12/06	0,1	S06351	0327767	FR0010327767

S&P/MIB

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
S&P/MIB	CALL	39000	15/09/06	0,0001	S06258	0323006	FR0010323006
S&P/MIB	CALL	38000	20/10/06	0,0001	S06259	0323014	FR0010323014
S&P/MIB	CALL	40000	20/10/06	0,0001	S06260	0323022	FR0010323022
S&P/MIB	CALL	42000	20/10/06	0,0001	S06261	0323030	FR0010323030
S&P/MIB	CALL	38000	15/12/06	0,0001	S06262	0323048	FR0010323048
S&P/MIB	CALL	39000	15/12/06	0,0001	S06263	0323055	FR0010323055
S&P/MIB	CALL	46000	15/12/06	0,0001	S06264	0323063	FR0010323063
S&P/MIB	PUT	36000	15/09/06	0,0001	S06265	0323071	FR0010323071
S&P/MIB	PUT	38000	15/09/06	0,0001	S06266	0323089	FR0010323089
S&P/MIB	PUT	34000	20/10/06	0,0001	S06267	0323097	FR0010323097
S&P/MIB	PUT	36000	20/10/06	0,0001	S06268	0323105	FR0010323105
S&P/MIB	PUT	36000	15/12/06	0,0001	S06269	0323113	FR0010323113
S&P/MIB	PUT	38000	15/12/06	0,0001	S06270	0323121	FR0010323121
S&P/MIB	PUT	40000	15/12/06	0,0001	S06271	0323147	FR0010323147



NASDAQ

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
NASDAQ 100	CALL	1700,00	15/09/06	0,001	S06402	0323626	FR0010323626
NASDAQ 100	CALL	1800,00	15/09/06	0,001	S06403	0323675	FR0010323675
NASDAQ 100	CALL	1900,00	15/09/06	0,001	S06404	0323691	FR0010323691
NASDAQ 100	CALL	2000,00	15/09/06	0,001	S06405	0323717	FR0010323717
NASDAQ 100	CALL	2100,00	15/09/06	0,001	S06406	0323725	FR0010323725
NASDAQ 100	CALL	1800,00	15/12/06	0,001	S06407	0323733	FR0010323733
NASDAQ 100	PUT	1500,00	15/09/06	0,001	S06408	0323741	FR0010323741
NASDAQ 100	PUT	1600,00	15/09/06	0,001	S06409	0323774	FR0010323774
NASDAQ 100	PUT	1700,00	15/09/06	0,001	S06410	0323790	FR0010323790
NASDAQ 100	PUT	1600,00	15/12/06	0,001	S06411	0323808	FR0010323808
NASDAQ 100	PUT	1700,00	15/12/06	0,001	S06412	0323824	FR0010323824

NIKKEI

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
NIKKEI 225	CALL	17000,00	08/09/06	0,1	S06390	0323873	FR0010323873
NIKKEI 225	CALL	18000,00	08/09/06	0,1	S06391	0323923	FR0010323923
NIKKEI 225	CALL	19000,00	08/09/06	0,1	S06392	0323931	FR0010323931
NIKKEI 225	CALL	20000,00	08/09/06	0,1	S06393	0323972	FR0010323972
NIKKEI 225	CALL	21000,00	08/09/06	0,1	S06394	0323998	FR0010323998
NIKKEI 225	CALL	17000,00	08/12/06	0,1	S06395	0324012	FR0010324012
NIKKEI 225	CALL	20000,00	08/12/06	0,1	S06396	0324038	FR0010324038
NIKKEI 225	CALL	21000,00	08/12/06	0,1	S06397	0324046	FR0010324046
NIKKEI 225	PUT	15000,00	08/09/06	0,1	S06398	0324061	FR0010324061
NIKKEI 225	PUT	16000,00	08/09/06	0,1	S06399	0324103	FR0010324103
NIKKEI 225	PUT	15000,00	08/12/06	0,1	S06400	0324129	FR0010324129
NIKKEI 225	PUT	16000,00	08/12/06	0,1	S06401	0324152	FR0010324152
NIKKEI 225	CALL	17500,00	08/09/06	0,1	S06413	0324301	FR0010324301
NIKKEI 225	CALL	18500,00	08/09/06	0,1	S06414	0324319	FR0010324319



ORO & BRENT

Sottostante	Tipo	Strike	Scadenza	Multiplo	Cod Ced	Cod quotazione	Cod ISIN
FUTURE BRENT DEC 06	CALL	65,00	10/11/06	0,1	S06355	0324376	FR0010324376
FUTURE BRENT DEC 06	CALL	70,00	10/11/06	0,1	S06356	0324384	FR0010324384
FUTURE BRENT DEC 06	CALL	75,00	10/11/06	0,1	S06357	0324392	FR0010324392
FUTURE BRENT DEC 06	CALL	80,00	10/11/06	0,1	S06358	0324400	FR0010324400
FUTURE BRENT DEC 06	CALL	85,00	10/11/06	0,1	S06359	0324418	FR0010324418
FUTURE BRENT DEC 06	PUT	60,00	10/11/06	0,1	S06360	0324426	FR0010324426
FUTURE BRENT DEC 06	PUT	65,00	10/11/06	0,1	S06361	0324434	FR0010324434
FUTURE BRENT DEC 06	PUT	70,00	10/11/06	0,1	S06362	0324442	FR0010324442
FUTURE BRENT SEP 06	CALL	65,00	11/08/06	0,1	S06371	0324582	FR0010324582
FUTURE BRENT SEP 06	CALL	80,00	11/08/06	0,1	S06372	0324590	FR0010324590
FUTURE BRENT SEP 06	CALL	85,00	11/08/06	0,1	S06373	0324608	FR0010324608
FUTURE BRENT SEP 06	PUT	60,00	11/08/06	0,1	S06374	0324616	FR0010324616
FUTURE BRENT SEP 06	PUT	70,00	11/08/06	0,1	S06375	0324624	FR0010324624
ORO	CALL	600,00	15/12/06	0,01	S06363	0324327	FR0010324327
ORO	CALL	700,00	15/12/06	0,01	S06364	0324335	FR0010324335
ORO	CALL	750,00	15/12/06	0,01	S06365	0324343	FR0010324343
ORO	PUT	550,00	15/12/06	0,01	S06366	0324350	FR0010324350
ORO	PUT	600,00	15/12/06	0,01	S06367	0324368	FR0010324368