



**NUOVA EMISSIONE DI COVERED WARRANT**  
**14/07/2006**

**NASDAQ100**

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
NASDAQ 100	CALL	1500	15/09/06	0,001	S06512	0350504	FR0010350504
NASDAQ 100	CALL	1600	15/09/06	0,001	S06513	0350520	FR0010350520
NASDAQ 100	PUT	1300	15/09/06	0,001	S06514	0350603	FR0010350603
NASDAQ 100	PUT	1400	15/09/06	0,001	S06515	0350645	FR0010350645
NASDAQ 100	CALL	1500	15/12/06	0,001	S06516	0350702	FR0010350702
NASDAQ 100	CALL	1600	15/12/06	0,001	S06517	0350751	FR0010350751
NASDAQ 100	PUT	1300	15/12/06	0,001	S06518	0350777	FR0010350777
NASDAQ 100	PUT	1400	15/12/06	0,001	S06519	0350793	FR0010350793
NASDAQ 100	CALL	1500	16/03/07	0,001	S06520	0350850	FR0010350850
NASDAQ 100	CALL	1600	16/03/07	0,001	S06521	0350876	FR0010350876
NASDAQ 100	CALL	1700	16/03/07	0,001	S06522	0350918	FR0010350918
NASDAQ 100	CALL	1800	16/03/07	0,001	S06523	0351007	FR0010351007
NASDAQ 100	PUT	1300	16/03/07	0,001	S06524	0351122	FR0010351122
NASDAQ 100	PUT	1400	16/03/07	0,001	S06525	0351171	FR0010351171

**NIKKEI 225**

Sottostante	Tipo	Strike	Scadenza	Multiplo	Codice Ced	Codice quotazione	Codice ISIN
NIKKEI 225	CALL	14000	08/09/06	0,1	S06526	0350561	FR0010350561
NIKKEI 225	CALL	15000	08/09/06	0,1	S06527	0350637	FR0010350637
NIKKEI 225	CALL	16000	08/09/06	0,1	S06528	0350678	FR0010350678
NIKKEI 225	PUT	12500	08/09/06	0,1	S06529	0350736	FR0010350736
NIKKEI 225	PUT	13500	08/09/06	0,1	S06530	0350744	FR0010350744
NIKKEI 225	CALL	15000	08/12/06	0,1	S06531	0350769	FR0010350769
NIKKEI 225	CALL	16000	08/12/06	0,1	S06532	0350843	FR0010350843
NIKKEI 225	PUT	12000	08/12/06	0,1	S06533	0350868	FR0010350868
NIKKEI 225	PUT	13000	08/12/06	0,1	S06534	0350884	FR0010350884
NIKKEI 225	CALL	15000	09/03/07	0,1	S06535	0350892	FR0010350892
NIKKEI 225	CALL	16000	09/03/07	0,1	S06536	0350900	FR0010350900
NIKKEI 225	CALL	17000	09/03/07	0,1	S06537	0350959	FR0010350959
NIKKEI 225	PUT	12000	09/03/07	0,1	S06538	0351015	FR0010351015
NIKKEI 225	PUT	13000	09/03/07	0,1	S06539	0351056	FR0010351056