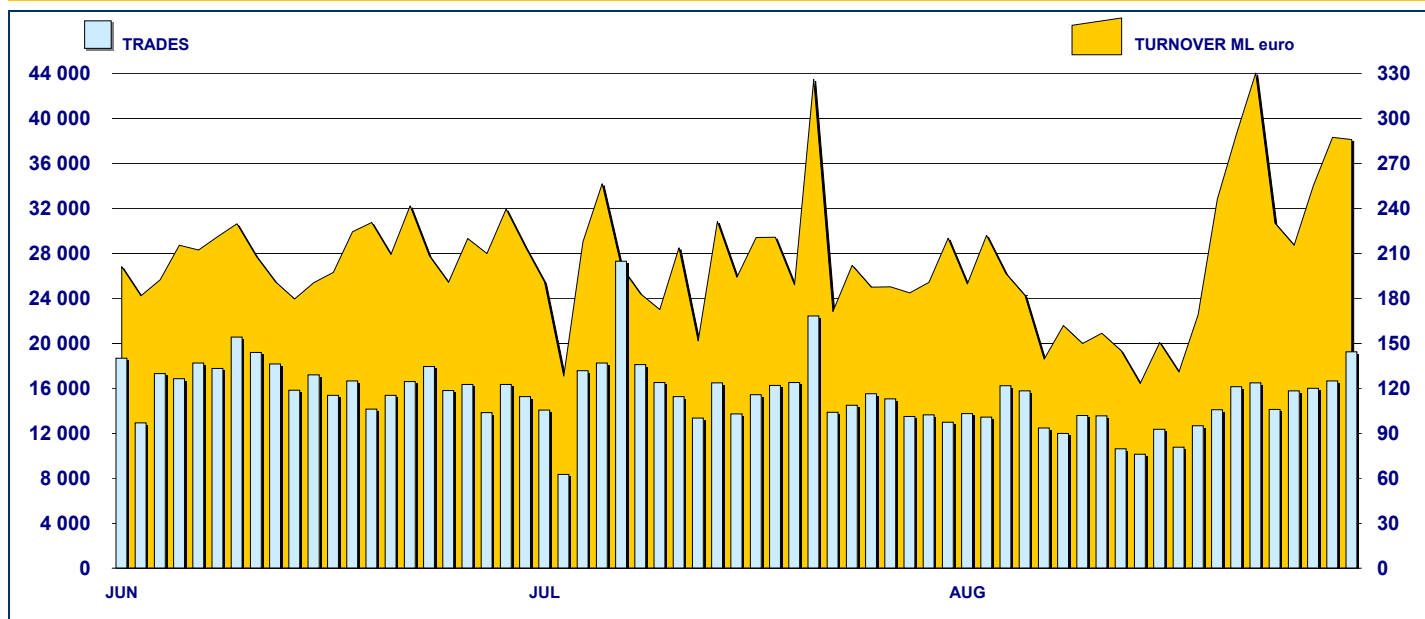


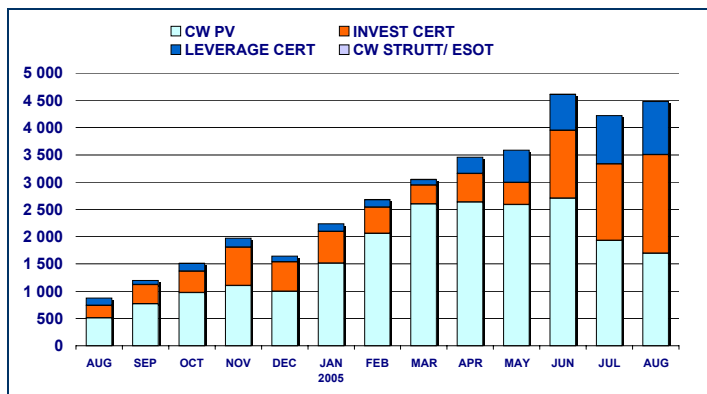
SECURITISED DERIVATIVES DAILY TURNOVER



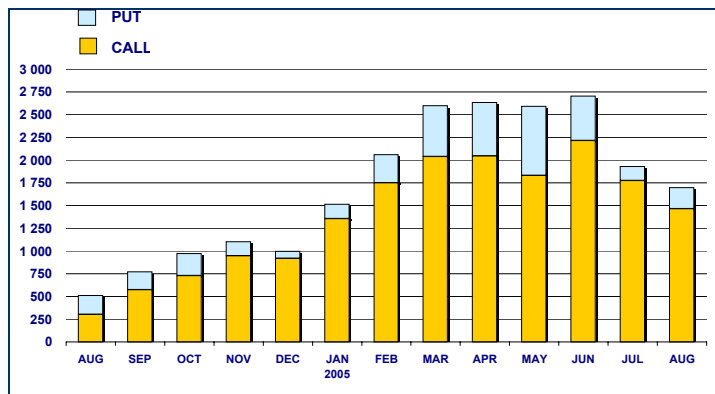
MAIN INDICATORS

	LISTED SeDe					TRADING						
	DEC 2004		JUL 2005		AUG 2005		JULY 2005		AUGUST 2005		JAN-AUG 2005	
	LISTED END of MONTH	LISTED END of MONTH	MONTH NEW LISTED	LISTED END of MONTH	MONTH NEW LISTED	TRADES number	TURNOVER EUR ML	TRADES number	TURNOVER EUR ML	TRADES number	TURNOVER EUR ML	
MARKET SEGMENTS												
PLAIN VANILLA CW	2 284	3 314	193	3 559	594	272 681	1 931.1	248 794	1 698.7	2 289 234	17 731.9	
STRUTTURATI / ESOTICI CW	15	44	24	44	-	194	1.7	240	0.9	1 738	21.2	
LEVERAGE CERTIFICATES	225	241	22	327	111	44 323	885.7	41 039	972.6	311 368	3 789.6	
INVESTMENT CERTIFICATES	497	460	29	479	19	18 605	1 402.7	18 950	1 806.6	113 828	6 781.1	
TOTAL	3 021	4 059	268	4 409	724	335 803	4 221.2	309 023	4 478.8	2 716 168	28 323.9	
UNDERLYING ASSETS												
DOMESTIC SHARES	1 431	1 851	81	1 917	304	77 340	933.9	75 746	1 696.9	646 384	6 886.6	
DOMESTIC INDICES	335	448	34	561	129	137 891	1 188.7	132 056	897.1	1 257 530	13 196.6	
FOREIGN SHARES	445	664	26	683	57	22 142	721.7	15 660	450.6	150 144	2 451.1	
FOREIGN INDICES	653	731	44	836	138	88 602	1 345.3	77 917	1 403.2	601 269	5 597.5	
OTHERS	157	365	83	412	96	9 828	31.6	7 644	31.1	60 841	192.0	
TOTAL	3 021	4 059	268	4 409	724	335 803	4 221.2	309 023	4 478.8	2 716 168	28 323.9	
ISSUERS												
ABAXBANK	15	44	24	44	-	194	1.7	240	0.9	1 738	21.2	
ABN AMRO BANK	152	253	34	288	47	13 395	78.9	13 596	123.6	110 582	587.1	
BANCA CABOTO	422	475	-	475	-	12 946	34.3	8 450	21.2	126 477	1 306.0	
BANCA IMI	217	227	-	227	-	11 316	224.1	6 990	191.1	85 024	2 410.3	
BANCA MONTE PASCHI SIENA	-	-	-	-	-	-	-	-	-	-	-	
BANCA NAZ LAVORO	-	42	-	42	-	72	0.7	48	0.3	238	1.1	
BANCA POPOLARE MILANO	-	-	-	-	-	-	-	-	-	-	-	
BANCA SELLA	20	42	-	42	-	1 149	0.5	2 097	2.1	10 832	6.8	
BNP PARIBAS	-	-	-	-	-	-	-	-	-	-	-	
CITIGROUP GLOBAL MARKETS DEUTSCHL/	131	75	-	74	-	1 077	125.4	282	1.7	8 422	262.3	
COMMERZBANK	5	4	-	4	-	-	-	-	-	1	0.01	
CREDIT LYONNAIS	-	-	-	-	-	-	-	-	-	-	-	
CREDIT SUISSE FIRST BOSTON	-	-	-	-	-	-	-	-	-	-	-	
DEUTSCHE BANK AG	77	437	142	414	44	51 256	1 511.2	51 741	1 817.5	307 740	7 148.8	
DRESDNER BANK AG	3	-	-	-	-	-	-	-	-	-	-	
GOLDMAN SACHS	677	883	29	867	42	112 939	225.8	101 660	273.7	892 255	2 514.1	
INTESABCI	-	-	-	-	-	-	-	-	-	-	-	
JP MORGAN INTERN DERIVATIVES	-	-	-	-	-	-	-	-	-	-	-	
LEHMAN BROTHERS	-	-	-	-	-	-	-	-	-	-	-	
MERRILL LYNCH	20	19	-	19	-	47	1.3	15	0.1	248	2.6	
MERRILL LYNCH CAPITAL MARKET AG	-	-	-	-	-	-	-	-	-	-	-	
SAL OPPENHEIM	86	32	1	31	1	1 444	3.6	2 148	6.0	40 967	198.0	
SOCIETE GENERALE	421	607	38	764	198	50 057	414.7	51 722	384.4	378 517	2 528.1	
UBS AG	85	52	-	52	-	3	0.01	5	0.2	599	3.3	
UNICREDITO ITALIANO	690	867	-	1 066	392	79 908	1 599.2	70 029	1 656.1	752 528	11 334.0	
TOTAL	3 021	4 059	268	4 409	724	335 803	4 221.2	309 023	4 478.8	2 716 168	28 323.9	

**TURNOVER
MONTHLY FIGURES - EUR ML**



**PLAIN VANILLA SEGMENT: TURNOVER
MONTHLY FIGURES - EUR ML**



**MOST TRADED UNDERLYING ASSETS
IN TERMS OF NUMBER OF TRADES**

UNDERLYING ASSET	AUGUST 2005			
	TRADES			DAILY AVERAGE
	NUMBER	TOTAL	% CUM	
S&P/MIB	131 756	42.64%	42.64%	5 989
DAX	46 394	15.01%	57.65%	2 109
ENI	31 614	10.23%	67.88%	1 437
NASDAQ 100	25 487	8.25%	76.13%	1 159
STMICROELECTRONICS	14 366	4.65%	80.78%	653
FIAT	6 870	2.22%	83.00%	312
GENERALI	4 813	1.56%	84.56%	219
TELECOM ITALIA	4 570	1.48%	86.04%	208
ENEL	4 356	1.41%	87.45%	198
EUR/USD	3 501	1.13%	88.58%	159

**MOST TRADED UNDERLYING ASSETS
IN TERMS OF TURNOVER**

UNDERLYING ASSET	AUGUST 2005			
	TURNOVER			DAILY AVERAGE
	EUR ML	TOTAL	% CUM	
ENI	1 497.40	33.43%	33.43%	68.06
DAX	1 307.71	29.20%	62.63%	59.44
S&P/MIB	894.19	19.96%	82.59%	40.65
STMICROELECTRONICS	447.10	9.98%	92.58%	20.32
GENERALI	69.76	1.56%	94.13%	3.17
NASDAQ 100	52.67	1.18%	95.31%	2.39
FIAT	26.76	0.60%	95.91%	1.22
MEDIASET	20.73	0.46%	96.37%	0.94
SAN PAOLO IMI	20.03	0.45%	96.82%	0.91
NIKKEI 225	19.13	0.43%	97.25%	0.87

MOST TRADED INSTRUMENTS

PLAIN VANILLA COVERED WARRANTS - AUGUST 2005

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
FR0010201251	SOCIETE GENERALE	S&P/MIB	143.96
GB00B09KGC43	GOLDMAN SACHS	S&P/MIB	123.99
DE000DB05503	DEUTSCHE BANK AG	DAX	120.67
IT0003823439	BANCA IMI	ENI	117.26
DE000DB01817	DEUTSCHE BANK AG	DAX	85.63

LEVERAGE CERTIFICATES - AUGUST 2005

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
DE000DB02195	DEUTSCHE BANK AG	DAX	335.26
DE000DB02203	DEUTSCHE BANK AG	DAX	100.39
DE000DB03938	DEUTSCHE BANK AG	DAX	85.13
DE000DB03946	DEUTSCHE BANK AG	DAX	52.39
DE000DB03979	DEUTSCHE BANK AG	DAX	46.43

STRUTTURATI/ESOTICI - AUGUST 2005

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
IT0003846893	ABAXBANK	NOKIA VS SIEMENS	0.41
IT0003846968	ABAXBANK	SAN PAOLO IMI VS B MONT	0.18
IT0003847081	ABAXBANK	NIKKEI225 VS NASDAQ100	0.05
IT0003847016	ABAXBANK	NIKKEI225 VS DJEUROSTO	0.05
IT0003885438	ABAXBANK	SAN PAOLO IMI VS DJEURC	0.03

INVESTMENT CERTIFICATES - AUGUST 2005

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
IT0003741714	UNICREDITO ITALIANO	ENI	392.30
IT0003741730	UNICREDITO ITALIANO	ENI	337.51
IT0003742076	UNICREDITO ITALIANO	STMICROELECTRONICS	280.27
DE000DB03391	DEUTSCHE BANK AG	ENI	230.58
IT0003841746	UNICREDITO ITALIANO	ENI	131.71

News

Outperformance Certificates Issue Program on Shares and Indices by Deutsche Bank AG