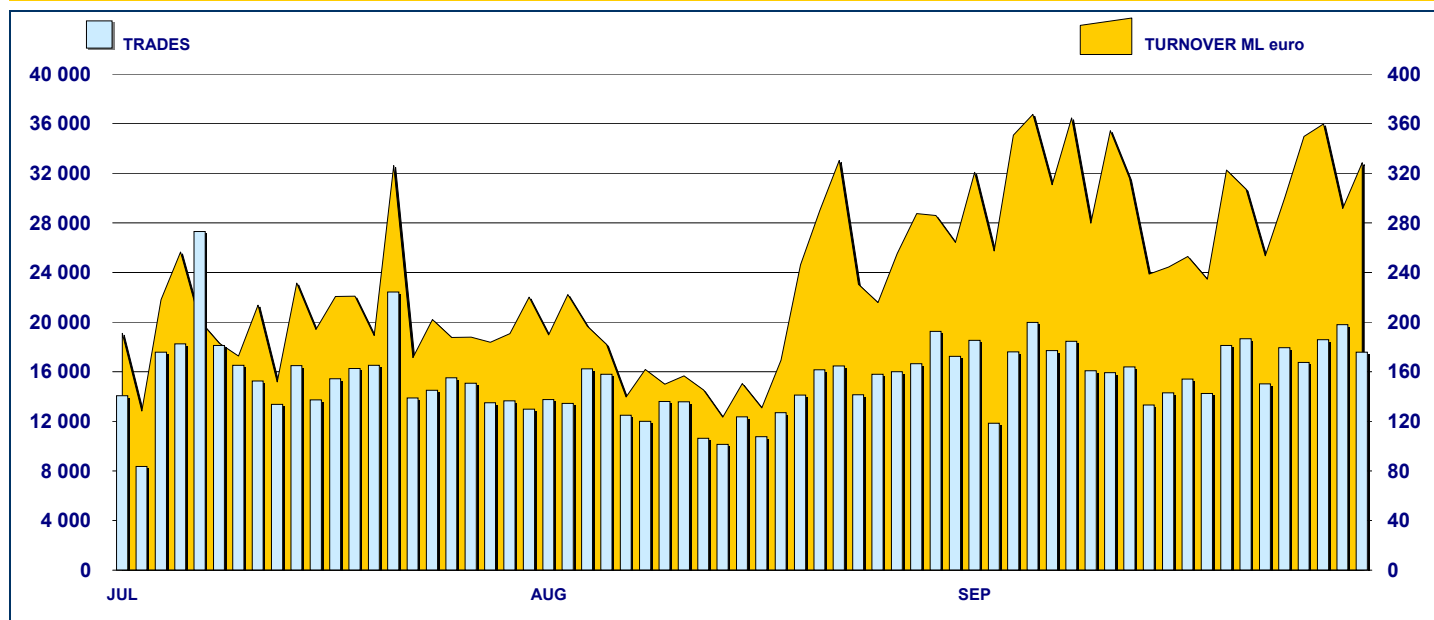


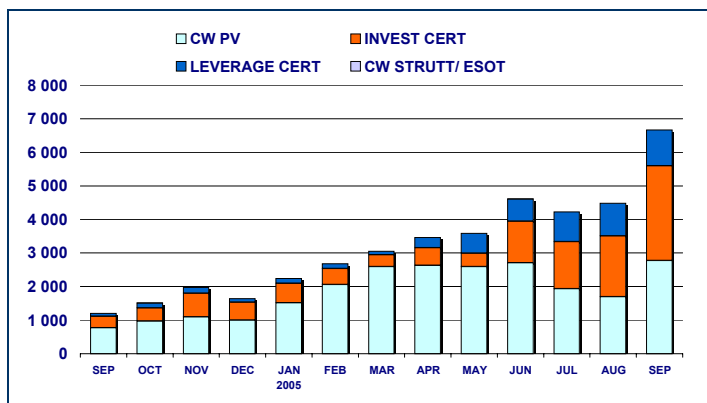
### SECURITISED DERIVATIVES DAILY TURNOVER



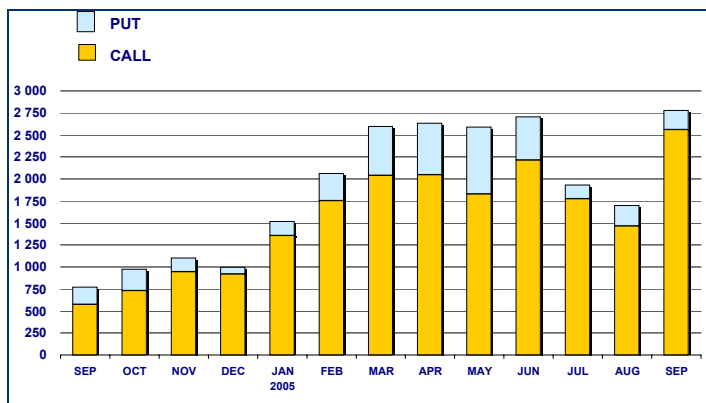
### MAIN INDICATORS

	LISTED SeDe					TRADING						
	DEC 2004		AUG 2005		SEP 2005		AUGUST 2005		SEPTEMBER 2005		JAN-SEP 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	
<b>MARKET SEGMENTS</b>												
PLAIN VANILLA CW	2 284	3 559	594	2 694	186	248 794	1 698.7	273 657	2 776.6	2 562 891	20 508.5	
STRUTTURATI / ESOTICI CW	15	44	-	44	-	240	0.9	153	5.8	1 891	27.0	
LEVERAGE CERTIFICATES	225	327	111	298	37	41 039	972.6	62 948	1 068.1	374 316	4 857.8	
INVESTMENT CERTIFICATES	497	479	19	435	11	18 950	1 806.6	32 696	2 818.5	146 524	9 599.7	
<b>TOTAL</b>	<b>3 021</b>	<b>4 409</b>	<b>724</b>	<b>3 471</b>	<b>234</b>	<b>309 023</b>	<b>4 478.8</b>	<b>369 454</b>	<b>6 669.1</b>	<b>3 085 622</b>	<b>34 993.0</b>	
<b>UNDERLYING ASSETS</b>												
DOMESTIC SHARES	1 431	1 917	304	1 497	94	75 746	1 696.9	104 256	2 917.6	750 640	9 804.2	
DOMESTIC INDICES	335	561	129	450	36	132 056	897.1	123 103	1 377.8	1 380 633	14 574.4	
FOREIGN SHARES	445	683	57	466	36	15 660	450.6	17 190	452.1	167 334	2 903.2	
FOREIGN INDICES	653	836	138	678	49	77 917	1 403.2	116 733	1 887.3	718 002	7 484.8	
OTHERS	157	412	96	380	19	7 644	31.1	8 172	34.3	69 013	226.4	
<b>TOTAL</b>	<b>3 021</b>	<b>4 409</b>	<b>724</b>	<b>3 471</b>	<b>234</b>	<b>309 023</b>	<b>4 478.8</b>	<b>369 454</b>	<b>6 669.1</b>	<b>3 085 622</b>	<b>34 993.0</b>	
<b>ISSUERS</b>												
ABAXBANK	15	44	-	44	-	240	0.9	153	5.8	1 891	27.0	
ABN AMRO BANK	152	288	47	310	34	13 596	123.6	18 853	111.9	129 435	699.0	
BANCA CABOTO	422	475	-	297	-	8 450	21.2	10 814	21.8	137 291	1 327.8	
BANCA IMI	217	227	-	215	88	6 990	191.1	20 075	927.0	105 099	3 337.3	
BANCA NAZ LAVORO	-	42	-	42	42	48	0.3	31	0.1	269	1.2	
BANCA SELLA	20	42	-	22	-	2 097	2.1	1 815	2.6	12 647	9.4	
CITIGROUP GLOBAL MARKETS DEUTSCHL	131	74	-	36	29	282	1.7	188	1.7	8 610	264.1	
COMMERZBANK	5	4	-	4	-	-	-	-	-	1	0.0	
DEUTSCHE BANK AG	77	414	44	325	5	51 741	1 817.5	74 800	2 382.2	382 540	9 531.0	
DRESDNER BANK AG	3	-	-	-	-	-	-	-	-	-	-	
GOLDMAN SACHS	677	867	42	561	-	101 660	273.7	103 933	437.2	996 188	2 951.3	
MERRILL LYNCH	20	19	-	19	-	15	0.1	29	0.3	277	2.9	
SAL OPPENHEIM	86	31	1	38	31	2 148	6.0	562	2.4	41 529	200.4	
SOCIETE GENERALE	421	764	198	525	5	51 722	384.4	53 940	327.0	432 457	2 855.1	
UBS AG	85	52	-	52	-	5	0.2	-	-	599	3.3	
UNICREDITO ITALIANO	690	1 066	392	981	-	70 029	1 656.1	84 261	2 449.0	836 789	13 783.0	
<b>TOTAL</b>	<b>3 021</b>	<b>4 409</b>	<b>724</b>	<b>3 471</b>	<b>234</b>	<b>309 023</b>	<b>4 478.8</b>	<b>369 454</b>	<b>6 669.1</b>	<b>3 085 622</b>	<b>34 993.0</b>	

**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	SEPTEMBER 2005			
	TRADES			DAILY AVERAGE
	NUMBER	% TOT	% CUM	
S&P/MIB	122 703	33.21%	33.21%	5 577
DAX	75 133	20.34%	53.55%	3 415
NASDAQ 100	32 916	8.91%	62.46%	1 496
ENI	32 659	8.84%	71.30%	1 485
STMICROELECTRONICS	15 769	4.27%	75.57%	717
GENERALI	9 365	2.53%	78.10%	426
TELECOM ITALIA	8 973	2.43%	80.53%	408
FIAT	6 251	1.69%	82.22%	284
SAN PAOLO IMI	4 777	1.29%	83.51%	217
TISCALI	4 520	1.22%	84.74%	205

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

UNDERLYING ASSET	SEPTEMBER 2005			
	TURNOVER			DAILY AVERAGE EUR ML
	EUR ML	% TOT	% CUM	
ENI	2 035.94	30.53%	30.53%	92.54
DAX	1 737.31	26.05%	56.58%	78.97
S&P/MIB	1 374.45	20.61%	77.19%	62.48
GENERALI	489.55	7.34%	84.53%	22.25
STMICROELECTRONICS	438.64	6.58%	91.11%	19.94
SAN PAOLO IMI	157.27	2.36%	93.46%	7.15
MEDIASET	65.56	0.98%	94.45%	2.98
NASDAQ 100	60.96	0.91%	95.36%	2.77
NIKKEI 225	38.37	0.58%	95.94%	1.74
TELECOM ITALIA	36.74	0.55%	96.49%	1.67

**MOST TRADED INSTRUMENTS**

PLAIN VANILLA COVERED WARRANTS - SEPTEMBER 2005				LEVERAGE CERTIFICATES - SEPTEMBER 2005			
ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML	ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
DE000DB05503	DEUTSCHE BANK AG	DAX	383.38	DE000DB02195	DEUTSCHE BANK AG	DAX	179.73
IT0003823439	BANCA IMI	ENI	320.61	DE000DB05743	DEUTSCHE BANK AG	DAX	157.62
IT0003907893	BANCA IMI	S&P/MIB	124.06	DE000DB05818	DEUTSCHE BANK AG	DAX	142.70
IT0003907950	BANCA IMI	S&P/MIB	123.95	DE000DB05867	DEUTSCHE BANK AG	DAX	58.49
DE000DB05529	DEUTSCHE BANK AG	DAX	96.67	DE000DB05750	DEUTSCHE BANK AG	DAX	57.04

STRUTTURATI/ESOTICI - SEPTEMBER 2005				INVESTMENT CERTIFICATES - SEPTEMBER 2005			
ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML	ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
IT0003847081	ABAXBANK	NIKKEI225 VS NASDAQ100	1.38	IT0003741714	UNICREDITO ITALIANO	ENI	448.00
IT0003847016	ABAXBANK	NIKKEI225 VS DJEUROSTO	0.91	IT0003741730	UNICREDITO ITALIANO	ENI	371.97
IT0003885388	ABAXBANK	DAX VS S&P MIB	0.78	IT0003742076	UNICREDITO ITALIANO	STMICROELECTRONICS	257.28
IT0003885354	ABAXBANK	DJEUROSTOXX OIL&GAS V1	0.47	IT0003741797	UNICREDITO ITALIANO	GENERALI	241.96
IT0003885347	ABAXBANK	DJ EUROSTOXX BANK VS D	0.40	DE000DB03623	DEUTSCHE BANK AG	ENI	222.66

**News**

Amendments to the Rules and to the Instruction accompanying the Rules of the Markets in force since 16th August 2005. It is provided that: a) the possibility for the issuer to list covered warrants/certificates that provide for the payment of periodic amounts, at specific dates detailed in the rules of the financial instruments; b) Borsa Italiana shall delist covered warrants and certificates, for which the determination of settlement amount at maturity is effected in advance before the maturity date, on the prescribed trading day for the observation of the price of underlying asset; c) it is suspend the entry, during continuous trading, of "good till date"orders

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



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