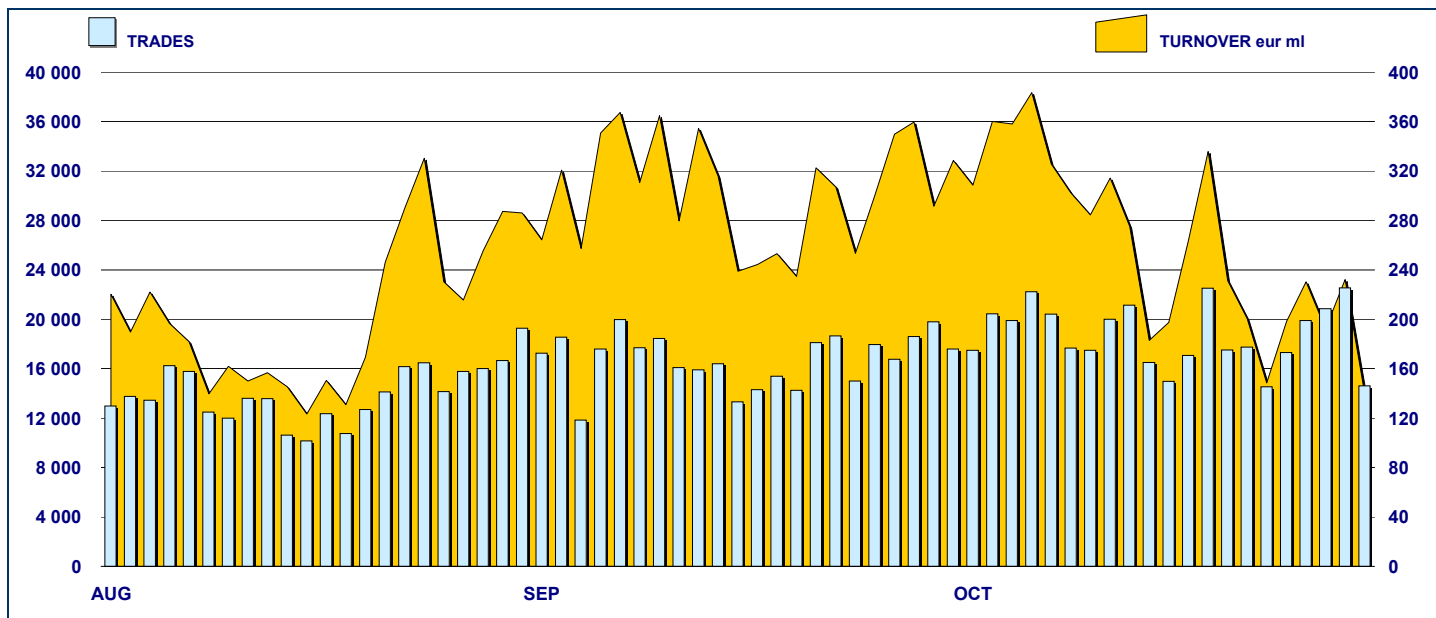
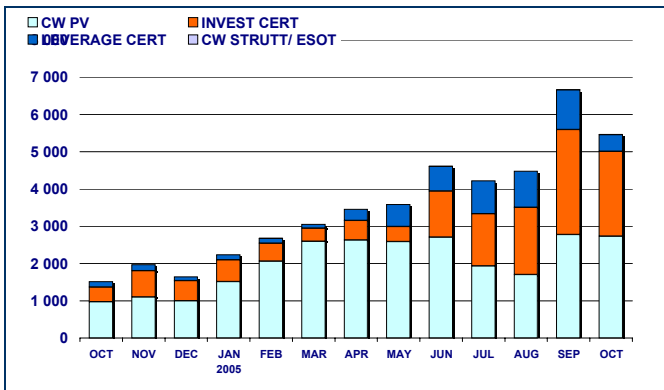
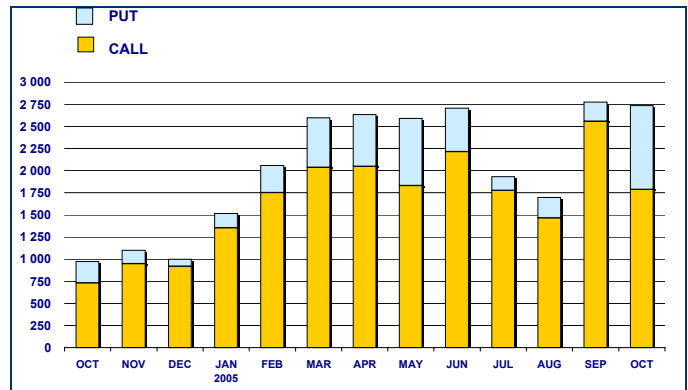


## SECURITISED DERIVATIVES DAILY TURNOVER



## MAIN INDICATORS

	LISTED SeDe					TRADING						
	DEC 2004		SEP 2005		OCT 2005		SEPTEMBER 2005		OCTOBER 2005		JAN-OCT 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	2 694	186	3 124	530	273 657	2 776.6	316 940	2 736.1	2 879 831	23 244.6	
STRUTTURATI / ESOTICI CW	15	44	-	115	71	153	5.8	490	4.4	2 381	31.4	
LEVERAGE CERTIFICATES	225	298	37	314	40	62 948	1 068.1	50 015	454.6	424 331	5 312.4	
INVESTMENT CERTIFICATES	497	435	11	460	26	32 696	2 818.5	25 370	2 269.3	171 894	11 869.0	
<b>TOTAL</b>	<b>3 021</b>	<b>3 471</b>	<b>234</b>	<b>4 013</b>	<b>667</b>	<b>369 454</b>	<b>6 669.1</b>	<b>392 815</b>	<b>5 464.4</b>	<b>3 478 437</b>	<b>40 457.4</b>	
<b>UNDERLYING ASSETS</b>												
DOMESTIC SHARES	1 431	1 497	94	1 750	279	104 256	2 917.6	95 234	2 253.5	845 874	12 057.7	
DOMESTIC INDICES	335	450	36	504	96	123 103	1 377.8	148 939	1 539.1	1 529 572	16 113.4	
FOREIGN SHARES	445	466	36	523	70	17 190	452.1	14 961	282.2	182 295	3 185.4	
FOREIGN INDICES	653	678	49	720	71	116 733	1 887.3	121 711	1 332.8	839 713	8 817.6	
OTHERS	157	380	19	516	151	8 172	34.3	11 970	56.8	80 983	283.2	
<b>TOTAL</b>	<b>3 021</b>	<b>3 471</b>	<b>234</b>	<b>4 013</b>	<b>667</b>	<b>369 454</b>	<b>6 669.1</b>	<b>392 815</b>	<b>5 464.4</b>	<b>3 478 437</b>	<b>40 457.4</b>	
<b>ISSUERS</b>												
ABAXBANK	15	44	-	95	51	153	5.8	204	5.2	2 095	32.2	
ABN AMRO BANK	152	310	34	334	44	18 853	111.9	19 272	70.7	148 707	769.7	
BANCA ANTONVENETA	-	-	-	28	28	-	-	288	0.1	288	0.1	
BANCA CABOTO	422	297	-	419	122	10 814	21.8	12 250	25.1	149 541	1 352.9	
BANCA IMI	217	215	88	215	-	20 075	927.0	17 117	664.1	122 216	4 001.5	
BANCA NAZ LAVORO	-	42	42	42	-	31	0.1	24	0.0	293	1.2	
BANCA SELLA	20	22	-	22	-	1 815	2.6	1 380	0.4	14 027	9.8	
CITIGROUP GLOBAL MARKETS DEUTSCHL	131	36	29	36	-	188	1.7	1 023	11.1	9 633	275.1	
COMMERZBANK	5	4	-	4	-	-	-	-	-	1	0.0	
DEUTSCHE BANK AG	77	325	5	489	178	74 800	2 382.2	62 241	1 879.5	444 781	11 410.6	
DRESDNER BANK AG	3	-	-	-	-	-	-	-	-	-	-	
GOLDMAN SACHS	677	561	-	655	106	103 933	437.2	138 898	750.6	1 135 086	3 701.9	
MERRILL LYNCH	20	19	-	19	-	29	0.3	35	0.2	312	3.1	
SAL OPPENHEIM	86	38	31	47	11	562	2.4	416	1.6	41 945	202.1	
SOCIETE GENERALE	421	525	5	616	127	53 940	327.0	64 262	397.4	496 719	3 252.5	
UBS AG	85	52	-	52	-	-	-	2	0.0	601	3.3	
UNICREDITO ITALIANO	690	981	-	940	-	84 261	2 449.0	75 403	1 658.3	912 192	15 441.2	
<b>TOTAL</b>	<b>3 021</b>	<b>3 471</b>	<b>234</b>	<b>4 013</b>	<b>667</b>	<b>369 454</b>	<b>6 669.1</b>	<b>392 815</b>	<b>5 464.4</b>	<b>3 478 437</b>	<b>40 457.4</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	OCTOBER 2005			
	TRADES			DAILY AVERAGE
	NUMBER	% TOT	% CUM	
S&P/MIB	148 652	37.84%	37.84%	7 079
DAX	66 759	17.00%	54.84%	3 179
NASDAQ 100	45 790	11.66%	66.49%	2 180
ENI	34 147	8.69%	75.19%	1 626
STMICROELECTRONICS	13 063	3.33%	78.51%	622
TELECOM ITALIA	10 489	2.67%	81.18%	499
EUR/USD	7 961	2.03%	83.21%	379
GENERALI	7 101	1.81%	85.02%	338
ENEL	5 918	1.51%	86.52%	282
FIAT	5 173	1.32%	87.84%	246

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

UNDERLYING ASSET	OCTOBER 2005			
	TURNOVER			DAILY AVERAGE
	EUR ML	% TOT	% CUM	
S&P/MIB	1 536.86	28.12%	28.12%	73.18
ENI	1 453.54	26.60%	54.73%	69.22
DAX	1 107.35	20.26%	74.99%	52.73
GENERALI	432.20	7.91%	82.90%	20.58
STMICROELECTRONICS	274.51	5.02%	87.92%	13.07
NASDAQ 100	117.91	2.16%	90.08%	5.61
MEDIASET	98.50	1.80%	91.88%	4.69
TELECOM ITALIA	88.87	1.63%	93.51%	4.23
SAN PAOLO IMI	50.88	0.93%	94.44%	2.42
ENEL	44.82	0.82%	95.26%	2.13

**MOST TRADED INSTRUMENTS**
**PLAIN VANILLA COVERED WARRANTS - OCTOBER 2005**

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
GB00B09KGC43	GOLDMAN SACHS	S&P/MIB	408.08
DE000DB05503	DEUTSCHE BANK AG	DAX	398.94
DE000DB05529	DEUTSCHE BANK AG	DAX	142.10
FR0010224063	SOCIETE GENERALE	S&P/MIB	111.88
IT0003823439	BANCA IMI	ENI	93.47

**LEVERAGE CERTIFICATES - OCTOBER 2005**

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
DE000DB05743	DEUTSCHE BANK AG	DAX	111.69
DE000DB05818	DEUTSCHE BANK AG	DAX	48.75
DE000DB05768	DEUTSCHE BANK AG	DAX	36.93
DE000DB05750	DEUTSCHE BANK AG	DAX	36.68
DE000DB05776	DEUTSCHE BANK AG	DAX	30.69

**STRUTTURATI/ESOTICI - OCTOBER 2005**

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
IT0003885404	ABAXBANK	UNICREDIT VS S&P MIB	0.55
IT0003847032	ABAXBANK	NIKKEI225 VS S&P500	0.50
IT0003885388	ABAXBANK	DAX VS S&P MIB	0.40
IT0003847081	ABAXBANK	NIKKEI225 VS NASDAQ100	0.32
IT0003885271	ABAXBANK	TELECOM RSP VS TELECO	0.31

**INVESTMENT CERTIFICATES - OCTOBER 2005**

ISIN	ISSUER	UNDERLYING	TURNOV. EUR ML
IT0003741714	UNICREDITO ITALIANO	ENI	323.07
IT0003741730	UNICREDITO ITALIANO	ENI	237.72
DE000DB03623	DEUTSCHE BANK AG	ENI	235.87
DE000DB03615	DEUTSCHE BANK AG	ENI	224.92
IT0003741797	UNICREDITO ITALIANO	GENERALI	196.41

**News**

Spread Certificates Issue Program on Interest Rates by ABAXBANK S.p.A.  
 Certificates Issue Program on RIC Index by ABN Amro Bank N.V.  
 Covered Warrants Cap Issue Programs on Interest Rates by Banca Antonveneta S.p.A.  
 Parachute Certificates Issue Programs on Shares and Indices by Deutsche Bank AG