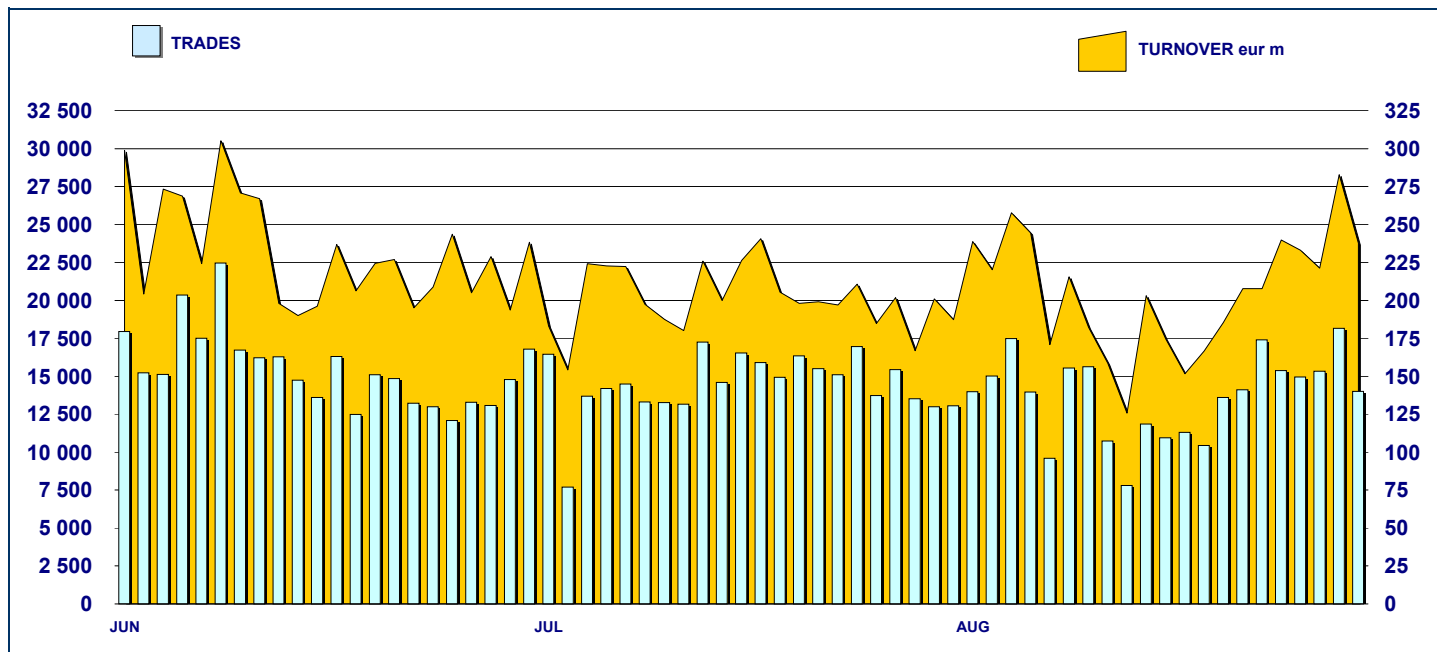


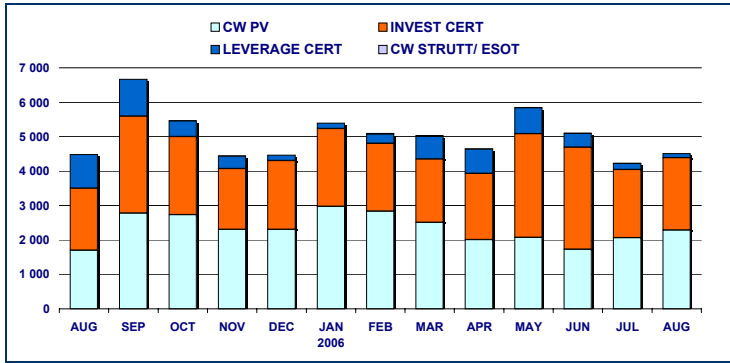
### SECURITISED DERIVATIVES DAILY TURNOVER



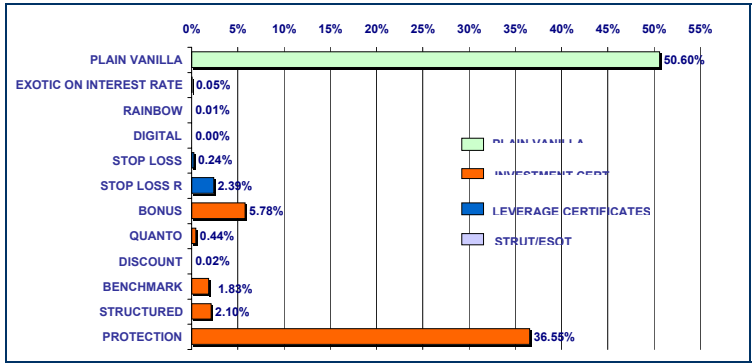
### MAIN INDICATORS

	LISTED SeDeX					TRADING						
	DEC 2005		JULY 2006		AUGUST 2006		JULY 2006		AUGUST 2006		JAN-JUL 2006	
	LISTED END of MONTH	LISTED END of MONTH	MONTH NEW LISTED	LISTED END of MONTH	MONTH NEW LISTED	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
<b>MARKET SEGMENTS</b>												
PLAIN VANILLA CW	3 189	3 976	647	3 576	-	243 053	2 067.6	242 342	2 283.6	2 326 064	18 489.6	
STRUTTURATI / ESOTICI CW	151	191	37	197	6	6 519	6.6	4 913	2.6	60 809	75.7	
LEVERAGE CERTIFICATES	290	290	27	309	41	28 202	181.0	29 316	118.8	285 381	3 241.5	
INVESTMENT CERTIFICATES	446	523	2	524	15	27 276	1 973.6	23 685	2 107.9	234 542	18 053.4	
<b>TOTAL</b>	<b>4 076</b>	<b>4 980</b>	<b>713</b>	<b>4 606</b>	<b>62</b>	<b>305 050</b>	<b>4 228.7</b>	<b>300 256</b>	<b>4 512.9</b>	<b>2 906 796</b>	<b>39 860.2</b>	
<b>UNDERLYING ASSETS</b>												
DOMESTIC SHARES	1 821	2 253	304	1 962	1	69 420	1 899.6	77 684	2 138.2	709 670	15 232.5	
DOMESTIC INDICES	460	538	122	506	11	144 863	1 694.2	130 885	1 828.3	1 156 563	11 358.1	
FOREIGN SHARES	494	649	80	611	-	11 269	218.1	12 691	129.6	116 688	2 749.8	
FOREIGN INDICES	782	832	103	836	24	63 772	354.3	65 614	370.6	780 085	10 037.2	
OTHERS	519	708	104	691	26	15 726	62.4	13 382	46.1	143 790	482.6	
<b>TOTAL</b>	<b>4 076</b>	<b>4 980</b>	<b>713</b>	<b>4 606</b>	<b>62</b>	<b>305 050</b>	<b>4 228.7</b>	<b>300 256</b>	<b>4 512.9</b>	<b>2 906 796</b>	<b>39 860.2</b>	
<b>ISSUERS</b>												
ABAXBANK	74	155	39	155	-	187	8.1	242	11.4	1 978	83.2	
ABN AMRO BANK	327	411	-	437	43	27 605	171.8	29 844	171.0	202 303	1 204.3	
BANCA ALETTI	-	54	1	56	2	5 637	499.0	5 592	491.8	26 523	2 383.0	
BANCA ANTONVENETA	84	113	14	119	6	9 215	12.7	8 825	14.4	69 781	72.2	
BANCA CABOTO	485	599	-	599	-	10 738	22.4	12 104	27.9	104 958	223.1	
BANCA IMI	229	186	-	134	-	8 564	29.0	2 927	38.2	76 335	2 569.9	
BANCA NAZ LAVORO	42	42	-	42	-	52	0.1	107	0.2	474	1.2	
CITIGROUP GLOBAL MARKETS DEUTSCI	7	7	-	7	-	9	0.2	6	0.2	102	5.1	
COMMERZBANK	4	4	-	4	-	-	-	-	-	1	0.0	
DEUTSCHE BANK AG	386	537	126	428	6	38 008	1 213.6	41 710	1 227.2	461 174	13 438.0	
GOLDMAN SACHS	581	963	20	923	4	110 180	614.9	85 174	452.5	980 228	4 030.3	
MERRILL LYNCH	18	16	-	16	-	15	0.1	10	0.0	293	4.0	
SAL OPPENHEIM	37	28	-	28	-	124	0.2	74	0.5	2 291	14.0	
SOCIETE GENERALE	552	847	292	838	1	35 582	680.1	44 650	943.4	424 354	4 718.3	
UBS AG	26	148	-	148	-	264	1.9	228	1.4	1 405	8.0	
UNICREDITO ITALIANO	1 224	870	221	672	-	58 870	974.7	68 763	1 132.7	554 596	11 105.6	
<b>TOTAL</b>	<b>4 076</b>	<b>4 980</b>	<b>713</b>	<b>4 606</b>	<b>62</b>	<b>305 050</b>	<b>4 228.7</b>	<b>300 256</b>	<b>4 512.9</b>	<b>2 906 796</b>	<b>39 860.2</b>	

**TURNOVER  
MONTHLY FIGURES - eur m**



**TURNOVER BY TYPOLOGIES  
MONTHLY FIGURES - eur m**



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

UNDERLYING ASSET	AUGUST 2006			DAILY AVERAGE
	TRADES			
	NUMBER	% TOT	% CUM	
S&P/MIB	130 793	43.56%	43.56%	5 945
DAX	38 566	12.84%	56.40%	1 753
ENI	23 844	7.94%	64.35%	1 084
NASDAQ 100	19 911	6.63%	70.98%	905
STMICROELECTRONICS	9 760	3.25%	74.23%	444
TELECOM ITALIA	9 188	3.06%	77.29%	418
UNICREDITO ITALIANO	6 579	2.19%	79.48%	299
GENERALI	5 831	1.94%	81.42%	265
SAN PAOLO IMI	5 303	1.77%	83.19%	241
EURIBOR 3M	4 866	1.62%	84.81%	221

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

UNDERLYING ASSET	AUGUST 2006			DAILY AVERAGE
	TURNOVER			
	eur m	% TOT	% CUM	
S&P/MIB	1 827.82	40.50%	40.50%	83.08
ENI	1 263.65	28.00%	68.50%	57.44
GENERALI	452.76	10.03%	78.54%	20.58
DAX	266.64	5.91%	84.44%	12.12
SAN PAOLO IMI	211.97	4.70%	89.14%	9.64
STMICROELECTRONICS	124.06	2.75%	91.89%	5.64
UNICREDITO ITALIANO	103.16	2.29%	94.18%	4.69
TELECOM ITALIA	32.75	0.73%	94.90%	1.49
DOW JONES EURO STOXX 50	30.96	0.69%	95.59%	1.41
FIAT	17.72	0.39%	95.98%	0.81

**MOST TRADED INSTRUMENTS**

PLAIN VANILLA COVERED WARRANTS - AUGUST 2006					LEVERAGE CERTIFICATES - AUGUST 2006				
ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
FR0010346049	SOCIETE GENERALE	S&P/MIB	PLAIN VANILLA	311.85	NL0000618106	ABN AMRO BANK	DAX	MINI FUTURES	9.35
FR0010346106	SOCIETE GENERALE	S&P/MIB	PLAIN VANILLA	296.08	NL0000082592	ABN AMRO BANK	DAX	MINI FUTURES	9.10
IT0003971956	UNICREDITO ITALIANO	S&P/MIB	PLAIN VANILLA	219.45	NL0000618114	ABN AMRO BANK	DAX	MINI FUTURES	8.93
FR0010346171	SOCIETE GENERALE	S&P/MIB	PLAIN VANILLA	145.18	NL0000618098	ABN AMRO BANK	DAX	MINI FUTURES	7.48
GB00B0XPDL36	GOLDMAN SACHS	S&P/MIB	PLAIN VANILLA	126.95	NL0000082766	ABN AMRO BANK	DOW JONES E	MINI FUTURES	7.44

STRUTTURATI/ESOTICI - AUGUST 2006					INVESTMENT CERTIFICATES - AUGUST 2006				
ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
IT0004043490	ABAXBANK	4 TOTAL + 0.1	.HEDGE WARRANT	0.34	IT0004032790	BANCA ALETTI	ENI	BORSA PROTETTA	280.12
IT0003805469	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.22	DE000DB03623	DEUTSCHE BANK AG	ENI	EQUITY PROTECTION	267.82
IT0004081706	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.22	DE000DB03615	DEUTSCHE BANK AG	ENI	EQUITY PROTECTION	244.09
IT0003957229	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.18	IT0004035918	UNICREDITO ITALIANO	ENI	BONUS	196.81
IT0003921258	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.12	IT0003972236	UNICREDITO ITALIANO	ENI	EQUITY PROTECTION	150.81

**News**

Issue Program by Banca Aletti of Euribor Cap Covered Warrants  
UniCredito Italiano Issue Program passported from Luxemburg of Investment Certificates (Benchmark, Equity Protection, Discount, Super Stock, Turbo & Short, Airbag and Bonus)

**Glossary**

Plain Vanilla: plain vanilla Covered Warrants  
 IC - Benchmark: linear tracking of the underlying  
 IC - Bonus: minimum return guaranteed in case of moderate decline  
 IC - Equity Protection: (partial/total) protection from decline  
 IC - Discount: purchase of the underlying at a discounted price  
 IC - Quanto: Benchmark independent from exchange rate  
 IC - Structured: combination of different options  
 LC - Stop Loss: certificates with a knock-out barrier and leverage effect  
 LC - Stop Loss R: Stop Loss with daily update of the strike  
 CW SE - Exotics on Exchange Rates: CWs on interest rates and with periodic exercise  
 CW SE - Rainbow: CWs on a ratio of two assets



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