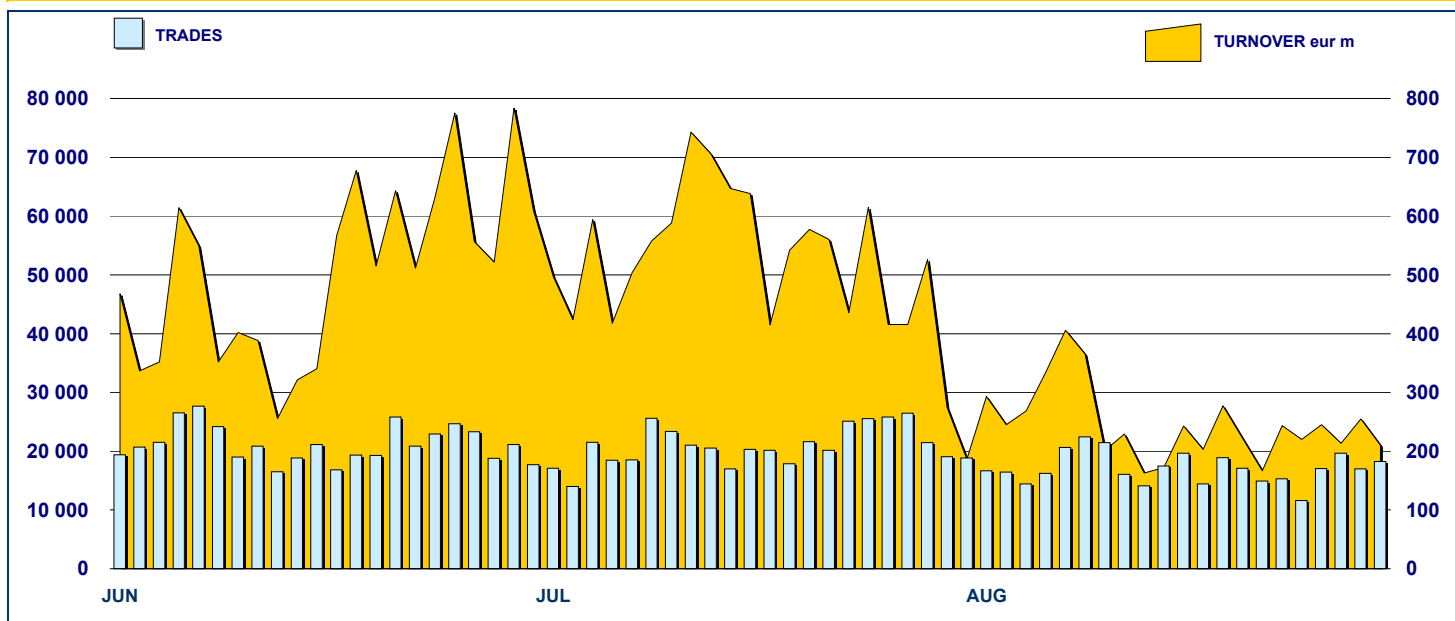


SECURITISED DERIVATIVES DAILY TURNOVER



MAIN INDICATORS

LISTED SeDeX

TRADING

	DEC 2006		JULY 2007		AUGUST 2007		JULY 2007		AUGUST 2007		JAN-AUG 2007	
	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	
MARKET SEGMENTS												
PLAIN VANILLA CW	3 548	3 642	444	4 073	752	323 684	2 731.9	302 413	1 677.7	2 920 866	26 760.8	
STRUCTURED/EXOTIC CW	142	169	-	210	41	1 932	2.7	1 430	1.3	21 294	21.8	
LEVERAGE CERTIFICATES	276	332	-	339	48	22 577	169.0	24 367	189.3	176 013	1 250.1	
INVESTMENT CERTIFICATES	681	915	36	931	18	110 102	8 797.9	50 513	3 494.7	475 857	38 927.2	
TOTAL	4 647	5 058	480	5 553	859	458 295	11 701.5	378 723	5 363.0	3 594 030	66 959.9	
UNDERLYING ASSETS												
DOMESTIC SHARES	2 030	2 384	242	2 580	420	218 643	7 386.4	151 259	3 624.0	1 484 203	34 315.0	
DOMESTIC INDICES	556	551	103	582	73	160 108	1 607.5	162 210	1 045.8	1 401 770	16 667.6	
FOREIGN SHARES	330	418	10	415	27	11 928	201.7	7 672	82.6	100 143	1 717.4	
FOREIGN INDICES	1 057	1 089	109	1 244	193	59 108	2 465.7	49 337	568.3	517 058	13 889.3	
COMMODITIES (*)	281	287	-	271	9	3 139	19.3	2 756	12.2	39 311	209.1	
INTEREST RATE (**)	146	131	-	134	4	2 243	3.4	1 594	2.3	22 668	23.0	
OTHERS	247	198	16	327	133	3 126	17.4	3 895	27.6	28 877	138.5	
TOTAL	4 647	5 058	480	5 553	859	458 295	11 701.5	378 723	5 363.0	3 594 030	66 959.9	

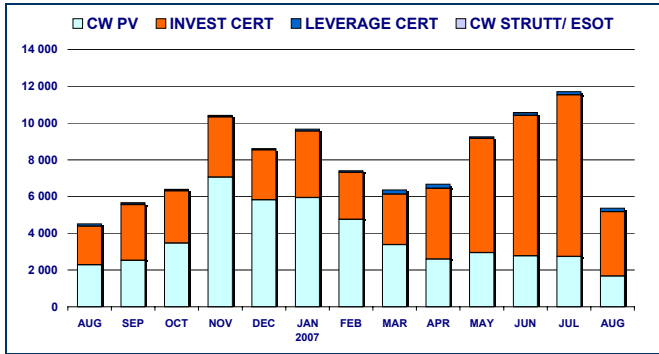
(*) Futures on Commodities are included

(**) Futures on Interest rate are included

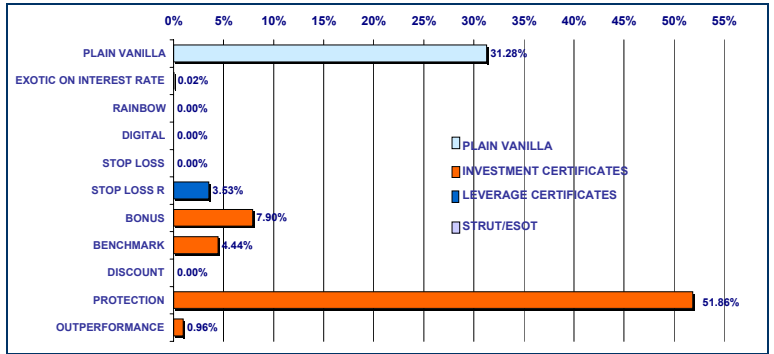
ISSUERS

ABAXBANK	65	85	1	102	17	90	2.1	160	3.2	1 015	21.1
ABN AMRO BANK	418	581	12	595	56	26 512	219.3	27 605	227.8	183 666	1 288.8
BANCA ALETTI	62	85	-	93	9	12 942	1 191.2	5 269	501.7	87 124	7 631.1
BANCA ANTONVENETA	137	142	-	142	-	2 912	2.9	3 337	4.8	35 009	47.5
BANCA CABOTO	508	565	-	611	46	14 949	25.1	18 159	31.0	217 195	1 936.8
BANCA IMI	481	616	-	464	-	96 843	2 398.6	31 635	614.8	617 376	8 993.2
BNP PARIBAS ARBITRAGE ISSUANCE	-	1	-	1	-	220	1.0	104	0.4	370	1.6
COMMERZBANK	4	4	-	4	-	-	-	-	-	1	0.0
DEUTSCHE BANK AG	347	580	199	468	-	58 770	2 536.6	37 932	1 519.2	438 732	15 813.4
DEUTSCHE BANK AG LONDON	4	3	-	3	-	21	0.5	6	0.1	285	4.1
GOLDMAN SACHS INTERNATIONAL	229	22	-	22	-	6 960	1 759.4	801	139.7	56 378	7 689.8
GOLDMAN SACHS JERSEY LIMITED	560	852	246	806	-	100 017	523.4	100 990	249.7	878 696	3 156.8
JP MORGAN CHASE BANK	1	1	-	1	-	4	0.0	13	0.1	59	0.6
MERRILL LYNCH LUX	14	14	-	14	-	30	0.2	28	0.2	312	2.2
SAL OPPENHEIM	8	15	-	16	1	218	2.3	189	1.4	1 651	19.9
SOCIETE GENERALE	506	703	-	818	126	52 605	607.4	78 478	568.3	429 687	5 768.8
SOCIETE GENERALE ACCEPTANCE N.V.	12	18	-	18	-	1 172	9.7	749	6.2	9 264	81.3
SOCIETE GENERALE EFFEKTEN	-	12	12	12	-	117	1.0	62	0.3	179	1.4
UBS AG	240	132	10	132	-	342	1.9	461	1.9	3 873	62.7
UNICREDIT BANCA MOBILIARE	1	-	-	-	-	-	-	-	-	-	-
UNICREDITO ITALIANO	1 050	627	-	1 231	604	83 571	2 418.9	72 745	1 492.2	633 158	14 438.9
TOTAL	4 647	5 058	480	5 553	859	458 295	11 701.5	378 723	5 363.0	3 594 030	66 959.9

**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 2007			DAILY AVERAGE
	TRADES			
	NUMBER	% TOT	% CUM	
S&P/MIB	162 157	42.82%	42.82%	7 371
FIAT	45 937	12.13%	54.95%	2 088
ENI	35 840	9.46%	64.41%	1 629
NASDAQ 100	19 572	5.17%	69.58%	890
DAX	17 047	4.50%	74.08%	775
UNICREDITO ITALIANO	13 482	3.56%	77.64%	613
STMICROELECTRONICS	8 362	2.21%	79.85%	380
ENEL	8 346	2.20%	82.05%	379
GENERALI	7 286	1.92%	83.97%	331
INTESA SANPAOLO	5 273	1.39%	85.37%	240

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

UNDERLYING ASSET	AUGUST 2007			DAILY AVERAGE
	TURNOVER			
	eur m	% TOT	% CUM	
ENI	1 735.08	32.35%	32.35%	78.87
FIAT	1 083.54	20.20%	52.56%	49.25
S&P/MIB	1 045.54	19.50%	72.05%	47.52
INTESA SANPAOLO	449.53	8.38%	80.43%	20.43
DAX	400.72	7.47%	87.91%	18.21
STMICROELECTRONICS	108.85	2.03%	89.94%	4.95
UNICREDITO ITALIANO	90.77	1.69%	91.63%	4.13
GENERALI	71.89	1.34%	92.97%	3.27
ENEL	63.96	1.19%	94.16%	2.91
NASDAQ 100	45.58	0.85%	95.01%	2.07

MOST TRADED INSTRUMENTS

PLAIN VANILLA COVERED WARRANTS - AUGUST 2007					LEVERAGE CERTIFICATES - AUGUST 2007				
ISIN	ISSUER	UNDERLYIN	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
FR0010427310	SOCIETE GENERALE	S&P/MIB	PLAIN VANILLA	187.53	NL0000788917	ABN AMRO BANK	DAX	MINI FUTURES	23.41
DE000DB946Y9	DEUTSCHE BANK AG	S&P/MIB	PLAIN VANILLA	169.20	NL0000861524	ABN AMRO BANK	DAX	MINI FUTURES	18.12
FR0010427336	SOCIETE GENERALE	S&P/MIB	PLAIN VANILLA	83.05	NL0000722197	ABN AMRO BANK	S&P/MIB	MINI FUTURES	12.04
IT0004188170	UNICREDITO ITALIANO	S&P/MIB	PLAIN VANILLA	71.64	NL0000722205	ABN AMRO BANK	S&P/MIB	MINI FUTURES	11.32
IT0003971311	UNICREDITO ITALIANO	DAX	PLAIN VANILLA	62.41	NL0000449007	ABN AMRO BANK	FUTURE SU C	MINI FUTURES	7.37
STRUCTURED/EXOTIC COVERED WARRANTS - AUGUST 2007					INVESTMENT CERTIFICATES - AUGUST 2007				
ISIN	ISSUER	UNDERLYIN	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
IT0003921258	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.12	IT0004196116	BANCA ALETTI	ENI	BORSA PROTETTA	451.76
IT0003942726	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.12	IT0004035918	UNICREDITO ITALIANO	ENI	BONUS	387.60
IT0004213846	ABAXBANK	UBS VS CRED	HEDGE WARRANT	0.10	IT0004126972	UNICREDITO ITALIANO	ENI	EQUITY PROTECTION	312.96
IT0003805444	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.05	IT0004126956	UNICREDITO ITALIANO	ENI	EQUITY PROTECTION	284.84
IT0003957351	BANCA ANTONVENETA	EURIBOR 3M	EURIBOR CAP	0.05	DE000B039Y3	DEUTSCHE BANK AG	FIAT	EURO EQUITY PROTECTI	265.09

News

Banca Caboto: new issue programmes of Equity Protection Certificates of shares and indices and of Long & Short Benchmark Certificates on Shares and Indices

UniCredito Italiano: new issue programmes of Covered Warrants on Shares, Indices, Exchange Rates and Commodities

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 - 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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