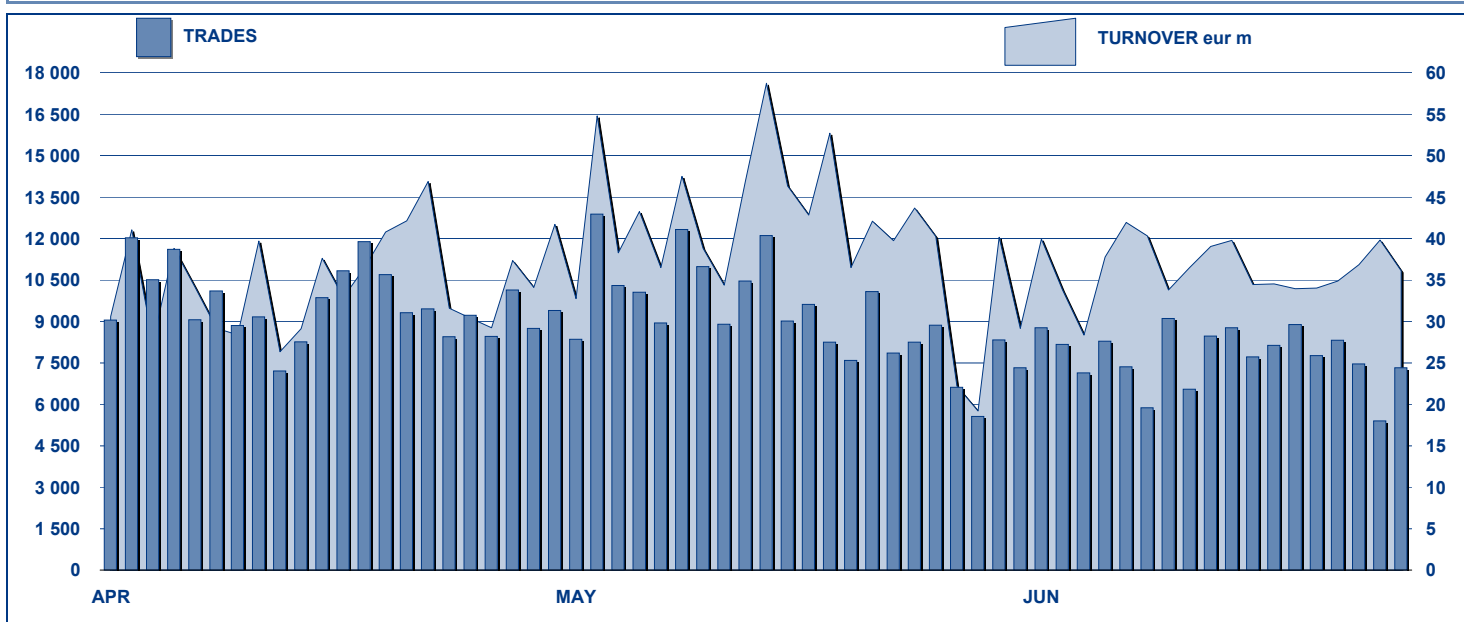
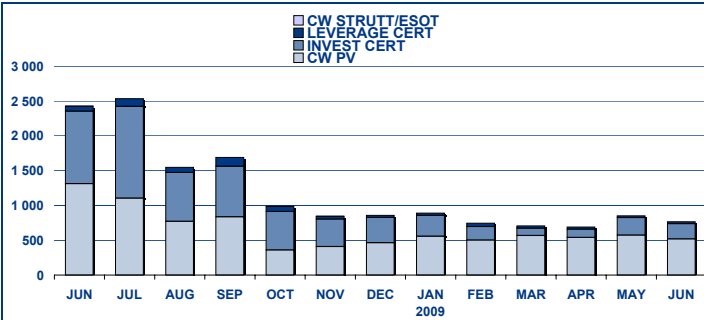
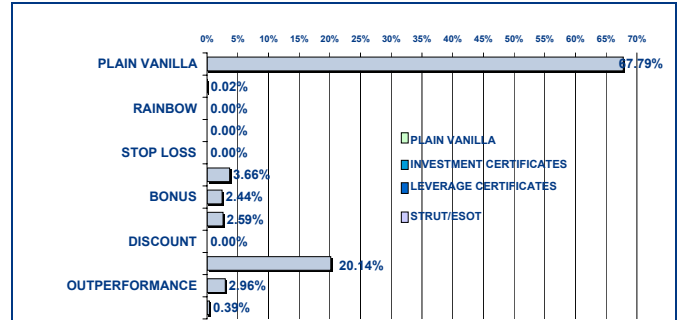


SECURITISED DERIVATIVES DAILY TURNOVER



MAIN INDICATORS

	LISTED SeDeX					TRADING						
	DEC 2008		MAY 2009		JUNE 2009		MAY 2009		JUNE 2009		JAN-JUN 2009	
	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	1 720	1 653	105	1 569	493	171 416	574.7	148 373	519.5	941 314	3 282.2	
STRUCTURED/EXOTIC CW	108	104	-	100	-	436	0.2	309	0.1	3 492	1.0	
LEVERAGE CERTIFICATES	215	329	33	324	8	9 497	25.7	8 779	28.1	64 069	199.6	
INVESTMENT CERTIFICATES CLASS A	273	235	-	232	11	2 777	32.9	2 360	19.9	16 855	173.1	
INVESTMENT CERTIFICATES CLASS B	876	913	34	890	15	8 802	218.2	7 481	198.7	45 871	1 013.5	
TOTAL	3 192	3 234	172	3 115	527	192 928	851.6	167 302	766.3	1 071 601	4 649.5	
UNDERLYING ASSETS												
DOMESTIC SHARES	1 378	1 279	44	1 244	326	63 940	358.1	41 885	311.6	357 764	1 798.4	
DOMESTIC INDICES	439	466	33	462	80	111 179	403.1	109 949	380.0	595 538	2 351.4	
FOREIGN SHARES	103	195	80	175	27	3 065	9.9	2 997	14.8	13 756	50.8	
FOREIGN INDICES	772	747	15	717	42	6 850	59.0	5 522	37.2	47 346	297.3	
COMMODITIES (*)	229	254	-	253	31	4 251	8.1	4 647	11.9	39 072	68.4	
INTEREST RATE (**)	108	121	-	117	-	539	1.0	454	0.8	4 016	7.1	
CROSS RATE (***)	118	129	-	105	21	2 828	9.0	1 604	6.5	12 229	49.4	
OTHERS	45	43	-	42	-	276	3.4	244	3.5	1 880	26.7	
TOTAL	3 192	3 234	172	3 115	527	192 928	851.6	167 302	766.3	1 071 601	4 649.5	
(*) Futures on Commodities are included												
(**) Futures on Interest rate are included												
(***) Futures on Cross rate are included												
ISSUERS												
ABAXBANK	25	21	-	21	-	15	0.1	11	0.2	76	2	
ABN AMRO BANK	521	605	33	593	-	10 655	38.9	9 914	41.2	72 318	312	
BANCA ALETTI	175	174	-	183	17	2 377	60.1	1 209	22.1	11 228	278	
BANCA ANTONVENETA	104	-	-	-	-	-	-	-	-	1 572	0.3	
BANCA IMI	179	132	-	199	75	10 561	21.0	10 332	11.1	44 877	79	
BAYERISCHE HYPO-UND VEREINSBANK	67	94	27	85	-	1 487	89.7	2 289	128.2	5 229	229.3	
BNP PARIBAS ARBITRAGE ISSUANCE	349	238	7	207	5	9 634	37.0	9 982	49.9	96 789	458	
CREDIT SUISSE INTERNATIONAL	1	1	-	1	-	225	3.8	117	1.8	1 181	19	
DEUTSCHE BANK AG	482	124	-	112	5	2 001	16.9	920	11.0	18 518	205	
DEUTSCHE BANK AG LONDON	1	-	-	-	-	-	-	-	-	3	0.005	
GOLDMAN SACHS INTERNATIONAL	21	-	-	-	-	-	-	-	-	210	1	
GOLDMAN SACHS JERSEY LIMITED	73	63	-	47	-	27	0.1	26	0.1	297	1	
JP MORGAN STRUCTURED PRODUCTS B.V	7	11	-	11	-	340	3.2	296	3.1	1 785	17	
JP MORGAN CHASE BANK	4	-	-	-	-	-	-	-	-	123	2	
MERRILL LYNCH LUX	1	1	-	1	-	108	0.9	80	1.1	535	5	
MORGAN STANLEY & CO. INTERNATIONAL	5	-	-	-	-	-	-	-	-	-	-	
NOMURA BANK INTERNATIONAL	1	1	-	1	-	1	0.011	-	-	4	0.021	
SAL OPPENHEIM	64	91	-	84	-	392	7.8	528	6.9	1 910	27	
SOCIETE GENERALE	458	830	105	621	71	125 001	442.8	109 173	374.96	652 842	2 240	
SOCIETE GENERALE ACCEPTANCE N.V.	18	18	-	18	-	256	1.1	189	0.8	1 280	6	
SOCIETE GENERALE EFFETKEN	59	60	-	60	-	248	5.9	130	2.14	794	12	
UBS AG	2	2	-	2	-	-	-	2	0.00005	3	0.03	
UNICREDIT	568	657	-	762	354	29 164	122.2	21 789	111.8	158 103	756	
VONTOBEL FINANCIAL PRODUCTS GMBH	7	7	-	7	-	-	-	6	0.024	12	0.04	
TOTAL	3 192	3 234	172	3 115	527	192 928	851.6	167 302	766.3	1 071 601	4 649.5	

TURNOVER
MONTHLY FIGURES - eur m

TURNOVER BY TYPOLOGIES
MONTHLY FIGURES - eur m

MOST TRADED UNDERLYING ASSETS
IN TERMS OF NUMBER OF TRADES

UNDERLYING ASSET	TRADES			DAILY AVERAGE
	TOTAL		% CUM	
	NUMBER	% TOT		
FTSE MIB	109 948	65.72%	65.72%	4 998
ENI	11 629	6.95%	72.67%	529
FIAT	6 786	4.06%	76.73%	308
UNICREDIT	5 678	3.39%	80.12%	258
ENEL	4 404	2.63%	82.75%	200
FUTURE BRENT 12/10	3 018	1.80%	84.56%	137
GENERALI	2 894	1.73%	86.29%	132
STMICROELECTRONICS	2 263	1.35%	87.64%	103
DAX	1 758	1.05%	88.69%	80
INTESA SANPAOLO	1 543	0.92%	89.61%	70

MOST TRADED UNDERLYING ASSETS
IN TERMS OF TURNOVER

UNDERLYING ASSET	TURNOVER			DAILY AVERAGE
	TOTAL		% CUM	
	eur m	% TOT		
FTSE MIB	379.95	49.58%	49.58%	17.27
ENI	202.84	26.47%	76.05%	9.22
FIAT	56.91	7.43%	83.48%	2.59
DOW JONES EURO STOXX 50	15.76	2.06%	85.53%	0.72
ENEL	14.68	1.92%	87.45%	0.67
STMICROELECTRONICS	11.44	1.49%	88.94%	0.52
UNICREDIT	10.40	1.36%	90.30%	0.47
TELECOM ITALIA	6.36	0.83%	91.13%	0.29
GENERALI	5.64	0.74%	91.86%	0.26
INTESA SANPAOLO	5.30	0.69%	92.55%	0.24

MOST TRADED INSTRUMENTS
PLAIN VANILLA COVERED WARRANTS - June 2009

ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
FR0010741769	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	55.96
IT0004480460	UNICREDIT	FTSE MIB	PLAIN VANILLA	49.83
FR0010757229	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	47.11
FR0010742445	SOCIETE GENERALE	ENI	PLAIN VANILLA	28.39
FR0010713370	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	19.13

LEVERAGE CERTIFICATES - June 2009

ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
NL0006480071	ABN AMRO BANK	FTSE MIB	MINI FUTURES	7.86
NL0009055482	ABN AMRO BANK	FTSE MIB	MINI FUTURES	2.72
NL0000105161	ABN AMRO BANK	FUTURE SU	GMINI FUTURES	1.69
NL0000634426	ABN AMRO BANK	FUTURE SU	GMINI FUTURES	1.40
NL0009055474	ABN AMRO BANK	FTSE MIB	MINI FUTURES	1.01

STRUCTURED/EXOTIC COVERED WARRANTS - June 2009

ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
IT0003805501	BANCA MONTE PASCHI SIEN/	EURIBOR 3M	EURIBOR CAP	0.02
IT0003942759	BANCA MONTE PASCHI SIEN/	EURIBOR 3M	EURIBOR CAP	0.02
IT0003921258	BANCA MONTE PASCHI SIEN/	EURIBOR 3M	EURIBOR CAP	0.02
IT0003942692	BANCA MONTE PASCHI SIEN/	EURIBOR 3M	EURIBOR CAP	0.01
IT0003805469	BANCA MONTE PASCHI SIEN/	EURIBOR 3M	EURIBOR CAP	0.00

INVESTMENT CERTIFICATES - June 2009

ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
DE000HV778S0	BAYERISCHE HYPO-UND VEFENI	EQUITY PROTEC		115.70
IT0004453301	BANCA ALETTI	ENI	BORSA PROTET	11.57
DE000HV778W2	BAYERISCHE HYPO-UND VEF	STMICROELEE	EQUITY PROTEC	8.18
IT0004126840	UNICREDIT	FTSE MIB	BENCHMARK	6.16
DE000DB228Z9	DEUTSCHE BANK AG	NIKKEI 225	EQUITY PROTEC	2.98

News
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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