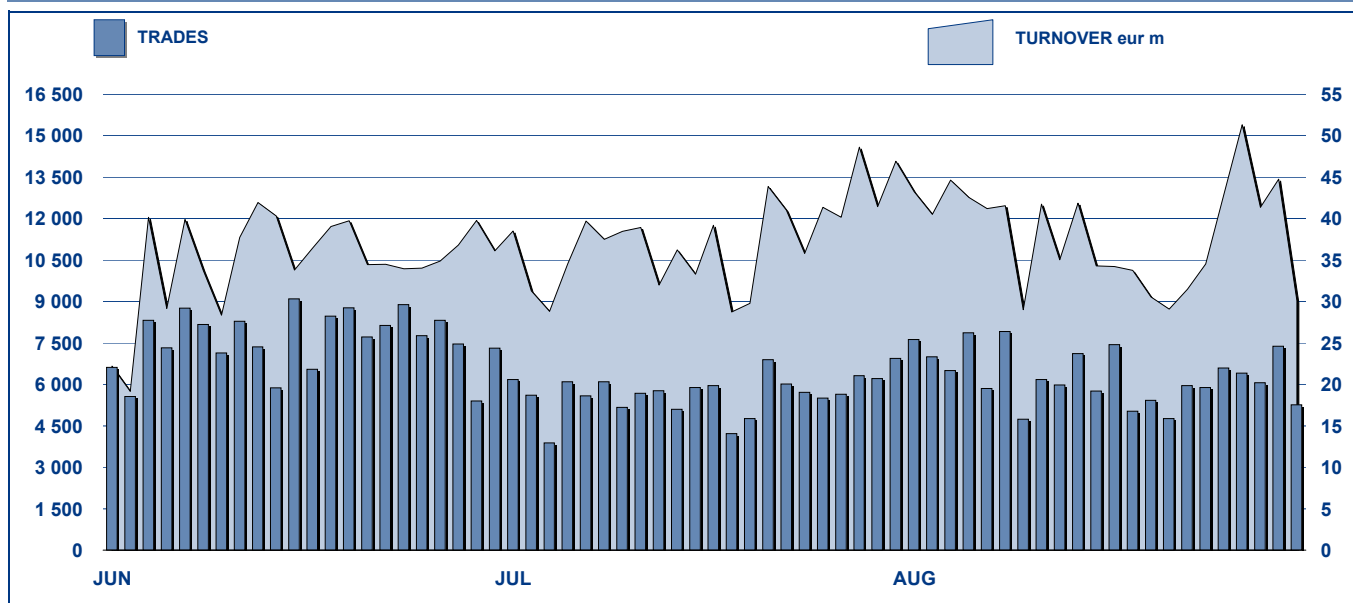


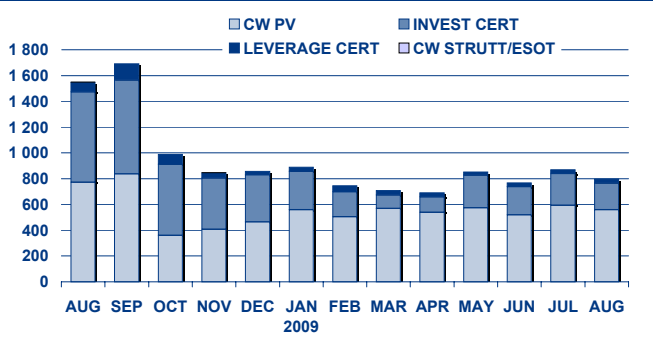
SECURITISED DERIVATIVES DAILY TURNOVER



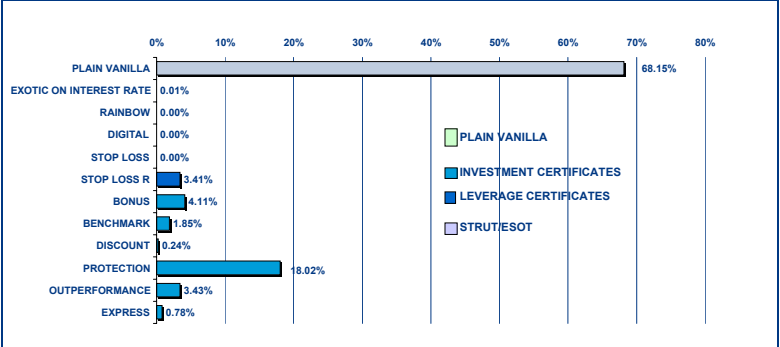
MAIN INDICATORS

	LISTED SeDeX					TRADING						
	DEC 2008		JULY 2009		AUGUST 2009		JULY 2009		AUGUST 2009		JAN-AUG 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	1 683	137	1 688	94	111 509	592.5	111 361	559.6	1 164 184	4 414.3	
STRUCTURED/EXOTIC CW	108	100	-	100	-	163	0.0	440	0.1	4 095	1.2	
LEVERAGE CERTIFICATES	215	353	41	332	6	9 896	29.7	9 996	32.9	83 961	262.2	
INVESTMENT CERTIFICATES CLASS A	273	232	-	231	-	2 163	16.1	1 679	15.6	20 697	204.9	
INVESTMENT CERTIFICATES CLASS B	876	894	20	889	9	9 095	231.1	7 601	188.3	62 567	1 432.9	
TOTAL	3 192	3 262	198	3 220	109	132 826	869.4	131 077	796.5	1 335 504	6 315.5	
UNDERLYING ASSETS												
DOMESTIC SHARES	1 378	1 336	104	1 304	55	42 652	342.3	45 316	285.3	445 732	2 425.9	
DOMESTIC INDICES	439	439	3	441	34	77 163	425.3	72 768	407.3	745 469	3 183.9	
FOREIGN SHARES	103	187	12	181	-	3 152	23.3	4 330	29.5	21 238	103.6	
FOREIGN INDICES	772	754	47	761	19	6 732	52.8	5 679	50.8	59 757	400.9	
COMMODITIES (*)	229	270	20	258	-	1 256	8.8	1 129	13.6	41 457	90.8	
INTEREST RATE (**)	108	117	-	117	-	243	0.4	539	1.3	4 798	8.9	
CROSS RATE (***)	118	114	9	115	1	1 083	7.6	998	3.8	14 310	60.8	
OTHERS	45	45	3	43	-	545	9.1	318	4.9	2 743	40.7	
TOTAL	3 192	3 262	198	3 220	109	132 826	869.4	131 077	796.5	1 335 504	6 315.5	
(*) Futures on Commodities are included												
(**) Futures on Interest rate are included												
(***) Futures on Cross rate are included												
ISSUERS												
ABAXBANK	25	21	-	21	-	6	0.1	3	0.0	85	1.7	
ABN AMRO BANK	521	620	41	600	6	10 973	42.1	10 924	46.2	94 215	400.6	
BANCA ALETTI	175	182	-	184	6	1 298	16.9	1 341	17.1	13 867	311.5	
BANCA ANTONVENETA	104	-	-	-	-	-	-	-	-	1 572	0.3	
BANCA IMI	179	197	-	200	3	12 469	17.2	13 043	30.9	70 389	127.4	
BANCA MONTE PASCHI SIENA	-	100	-	100	-	163	0.0	440	0.1	2 515	0.7	
BAYERISCHE HYPO-UND VEREINSBANK	67	86	1	85	-	2 582	138.3	2 197	110.8	10 008	478.4	
BNP PARIBAS ARBITRAGE ISSUANCE	349	221	14	147	-	14 499	83.1	5 421	32.5	116 709	573.5	
CREDIT SUISSE INTERNATIONAL	1	1	-	1	-	285	5.0	31	0.3	1 497	24.0	
DEUTSCHE BANK AG	482	111	3	110	-	856	12.8	588	11.6	19 962	229.3	
DEUTSCHE BANK AG LONDON	1	-	-	-	-	-	-	-	-	3	0.005	
GOLDMAN SACHS INTERNATIONAL	21	-	-	-	-	-	-	-	-	210	1.4	
GOLDMAN SACHS JERSEY LIMITED	73	47	-	47	-	4	0.0	11	0.1	312	0.8	
JP MORGAN STRUCTURED PRODUCTS B.V.	7	11	-	11	-	494	4.9	308	2.8	2 587	24.6	
JP MORGAN CHASE BANK	4	-	-	-	-	-	-	-	-	123	2.1	
MERRILL LYNCH LUX	1	1	-	1	-	87	0.9	55	0.8	677	6.3	
MORGAN STANLEY & CO. INTERNATIONAL	5	-	-	-	-	-	-	-	-	-	-	
NOMURA BANK INTERNATIONAL	1	1	-	1	-	-	-	1	0.0	5	0.02	
SAL OPPENHEIM	64	79	2	77	-	548	10.3	372	5.2	2 830	42.4	
SOCIETE GENERALE	458	743	137	750	22	66 266	387.8	67 072	383.0	786 180	3 010.5	
SOCIETE GENERALE ACCEPTANCE N.V.	18	18	-	12	-	170	0.6	134	0.6	1 584	7.5	
SOCIETE GENERALE EFFEKTEN	59	60	-	60	-	155	2.0	235	3.5	1 184	17.5	
UBS AG	2	2	-	2	-	-	-	-	-	3	0.03	
UNICREDIT	568	754	-	805	72	21 967	147.2	28 898	151.0	208 968	1 054.8	
VONTOBEL FINANCIAL PRODUCTS GMBH	7	7	-	6	-	4	0.1	3	0.002	19	0.2	
TOTAL	3 192	3 262	198	3 220	109	132 826	869.4	131 077	796.5	1 335 504	6 315.5	

TURNOVER
MONTHLY FIGURES - eur m



TURNOVER BY TYPOLOGIES
MONTHLY FIGURES - eur m



MOST TRADED UNDERLYING ASSETS
IN TERMS OF NUMBER OF TRADES

UNDERLYING ASSET	AUGUST 2009			
	TRADES			DAILY AVERAGE
	NUMBER	% TOT	% CUM	
FTSE MIB	72 765	55.51%	55.51%	3 465
FIAT	11 104	8.47%	63.98%	529
ENI	9 023	6.88%	70.87%	430
UNICREDIT	7 399	5.64%	76.51%	352
GENERALI	3 026	2.31%	78.82%	144
STMICROELECTRONICS	2 500	1.91%	80.73%	119
INTESA SANPAOLO	2 460	1.88%	82.61%	117
ENEL	2 305	1.76%	84.36%	110
DAX	2 115	1.61%	85.98%	101
TELECOM ITALIA	1 708	1.30%	87.28%	81

MOST TRADED UNDERLYING ASSETS
IN TERMS OF TURNOVER

UNDERLYING ASSET	AUGUST 2009			
	TURNOVER			DAILY AVERAGE
	eur m	% TOT	% CUM	
FTSE MIB	407.27	51.13%	51.13%	19.39
ENI	131.79	16.55%	67.68%	6.28
FIAT	83.92	10.54%	78.21%	4.00
DOW JONES EURO STOXX 50	29.84	3.75%	81.96%	1.42
UNICREDIT	24.55	3.08%	85.04%	1.17
STMICROELECTRONICS	22.27	2.80%	87.84%	1.06
INTESA SANPAOLO	8.95	1.12%	88.96%	0.43
GENERALI	8.83	1.11%	90.07%	0.42
ENEL	8.60	1.08%	91.15%	0.41
DAX	8.47	1.06%	92.21%	0.40

MOST TRADED INSTRUMENTS

PLAIN VANILLA COVERED WARRANTS - August 2009					LEVERAGE CERTIFICATES - August 2009				
ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
IT0004502230	UNICREDIT	FTSE MIB	PLAIN VANILLA	74.05	NL0009057744	ABN AMRO BANK	FTSE MIB	MINI FUTURES	6.58
FR0010757229	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	48.16	NL0009057751	ABN AMRO BANK	FTSE MIB	MINI FUTURES	2.42
FR0010713677	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	45.38	NL0000105179	ABN AMRO BANK	FUTURE SU G	MINI FUTURES	2.38
FR0010741769	SOCIETE GENERALE	FTSE MIB	PLAIN VANILLA	33.45	NL0009057215	ABN AMRO BANK	DAX	MINI FUTURES	1.83
FR0010782169	SOCIETE GENERALE	FIAT	PLAIN VANILLA	25.14	NL0006487969	ABN AMRO BANK	DAX	MINI FUTURES	1.72

STRUCTURED/EXOTIC COVERED WARRANTS - August 2009					INVESTMENT CERTIFICATES - August 2009				
ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m	ISIN	ISSUER	UNDERLYING	MKTG NAME	TURNOV. eur m
IT0003921258	BANCA MPS	EURIBOR 3M	EURIBOR CAP	0.02	DE000HV778S0	BAYERISCHE HYPO-UND VERIENI		EQUITY PROTECTION	83.52
IT0004081706	BANCA MPS	EURIBOR 3M	EURIBOR CAP	0.01	DE000HV778W2	BAYERISCHE HYPO-UND VERISTM		EQUITY PROTECTION	19.98
IT0003942692	BANCA MPS	EURIBOR 3M	EURIBOR CAP	0.01	IT0004486822	BANCA IMI	DOW JONES E	EQUITY PROTECTION CAP	7.98
IT0003957427	BANCA MPS	EURIBOR 3M	EURIBOR CAP	0.01	NL0006253759	ABN AMRO BANK	ORO	BENCHMARK QUANTO	5.26
IT0004081722	BANCA MPS	EURIBOR 3M	EURIBOR CAP	0.01	IT0004447303	BANCA IMI	FTSE MIB	EQUITY PROTECTION CAP	3.31

News

- BNP Paribas Arbitrage Issuance - New issue programmes for Athena Relax [Quanto] [Worst Of] Certificates and Equity Protection Select [Quanto] Certificates

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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