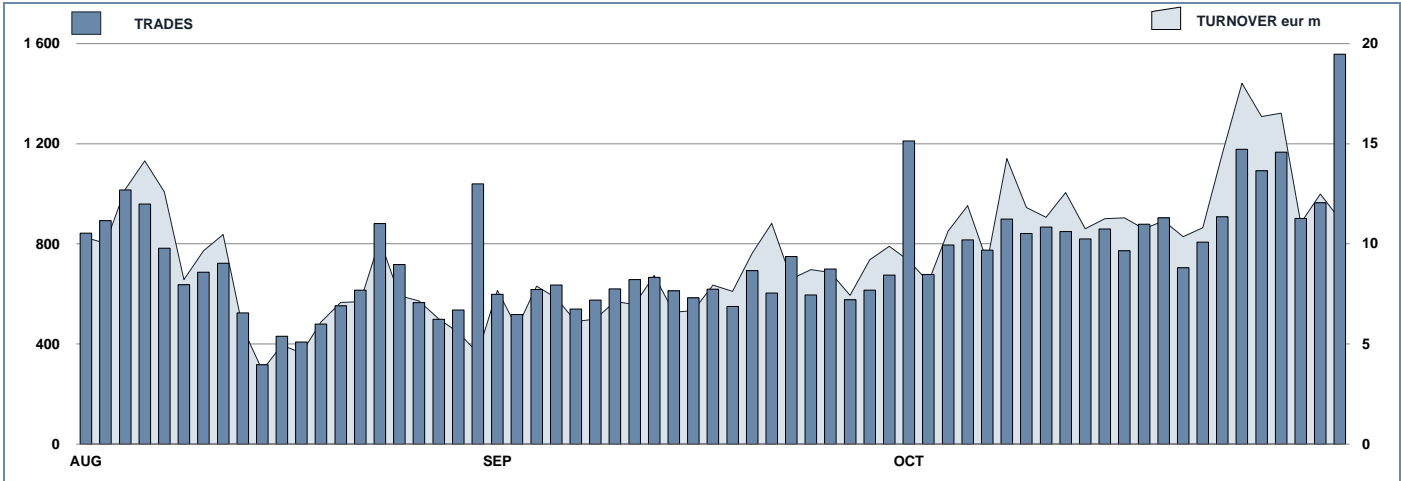


Cert - X Statistics

October 2015

DAILY TURNOVER



MAIN INDICATORS

LISTED

TRADING

	DIC 2014		SEPTEMBER 2015		OCTOBER 2015		SEPTEMBER 2015		OCTOBER 2015		JAN - OCT 2015	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
				MONTH	END of MONTH	MONTH	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS												
CAPITAL PROTECTED/GUARANTEED INSTRUMENTS	173	225	6	229	5	6 323	61.0	9 313	99.4	142 469	1 781.7	
CONDITIONALLY PROTECTED INSTRUMENTS	671	814	132	912	114	6 707	88.0	9 102	138.8	86 749	1 294.3	
NON-PROTECTED INSTRUMENTS	157	190	12	189	-	1 043	24.4	1 392	25.2	11 487	282.6	
LEVERAGE INSTRUMENTS	121	140	-	143	6	139	0.7	222	2.8	3 643	39.8	
CW PLAIN VANILLA	1	1	-	1	-	-	-	5	0.0	38	0.3	
STRUCTURED/EXOTIC CW												
TOTAL	1 123	1 370	150	1 474	125	14 212	174.1	20 034	266.2	244 386	3 398.6	
UNDERLYING ASSETS												
DOMESTIC SHARES	269	266	42	289	25	2 334	30.5	3 028	45.3	30 151	430.8	
DOMESTIC INDICES (*)	42	56	5	57	1	855	9.9	1 543	20.7	19 629	308.0	
FOREIGN SHARES	208	216	62	271	60	1 261	11.1	1 932	23.0	21 115	248.6	
FOREIGN INDICES (**)	257	364	23	375	14	5 243	57.7	7 284	83.9	100 498	1 308.5	
COMMODITIES (***)	6	2	-	2	-	102	0.7	164	1.2	1 081	8.6	
INTEREST RATE (****)	113	119	-	120	4	4	0.0	8	0.0	71	0.2	
CROSS RATE (*****)	31	23	-	24	1	1 251	13.8	1 544	17.1	25 988	320.9	
OTHERS	197	324	18	336	20	3 162	50.4	4 531	75.1	45 853	772.9	
TOTAL	1 123	1 370	150	1 474	125	14 212	174.1	20 034	266.2	244 386	3 398.6	

(*) Futures on Domestic Indices are included
 (**) Futures on Foreign Indices are included
 (***) Futures on Commodities are included
 (****) Futures on Interest rate are included
 (*****) Futures on Cross rate are included

ISSUERS

	DIC 2014	SEPTEMBER 2015	OCTOBER 2015	SEPTEMBER 2015	OCTOBER 2015	JAN - OCT 2015
	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER
		MONTH	END of MONTH	MONTH	number	eur m
BANCA IMI SPA	137	8	189	8	6 351	67.3
BARCLAYS BANK PLC	9	-	6	-	7	0.1
BNP PARIBAS ARBITRAGE ISSUANCE BV	265	11	368	29	2 038	20.2
BNP PARIBAS SA	-	-	-	-	-	-
DEUTSCHE BANK AG	41	2	58	4	197	2.9
EXANE FINANCE	63	12	97	1	373	4.9
GOLDMAN SACHS INTERNATIONAL	10	15	15	-	65	1.5
ING BANK NV	-	1	3	-	16	0.5
J.P. MORGAN STRUCTURED PRODUCTS BV	-	-	1	1	-	-
MACQUARIE STRUCT PROD EUROPE GMBH	2	-	-	-	-	-
MEDIABANCA SPA	2	3	3	-	-	-
MORGAN STANLEY & CO. INTERNATIONAL	4	8	8	-	10	0.0
MORGAN STANLEY BV	12	12	12	-	9	0.0
MPS SPA	3	4	4	-	387	2.6
SECURASSET SA	75	3	78	-	707	7.2
SG ISSUER SA	55	101	4	104	3	849
SGA SOCIÉTÉ GÉNÉRALE ACCEPTANCE NV	1	1	1	-	-	5
SOCIÉTÉ GÉNÉRALE EFFEKTEN GMBH	14	9	9	-	13	0.3
SOCIÉTÉ GÉNÉRALE SA	2	2	2	-	29	0.1
UBS AG	9	20	20	1	221	3.3
UNICREDIT BANK AG	419	107	496	78	2 940	44.9
TOTAL	1 123	150	1 474	125	14 212	174.1

TOTAL 1 123 1 370 150 1 474 125 14 212 174.1 20034 266.2455421 244386 3398.597185

CERTIFICATES - TURNOVER BY ACEPI TYPE

	LISTED			TRADING					
	DEC 2014 LISTED END OF MONTH	LISTED END OF MONTH	OCTOBER 2015 NEW LISTED MONTH	SEPTEMBER 2015 TRADES number	SEPTEMBER 2015 TURNOVER eur m	OCTOBER 2015 TRADES number	OCTOBER 2015 TURNOVER eur m	JAN - OCT 2015 TRADES number	JAN - OCT 2015 TURNOVER eur m
AIRBAG	7	8	1	23	0.2	2	0.0	242	6.6
BENCHMARK	144	171	-	1 016	23.8	1 277	23.0	10 791	266.6
BONUS	377	510	77	3 002	38.9	3 294	54.0	29 402	462.5
BONUS CP	-	-	-	-	-	-	-	-	-
BUTTERFLY	-	-	-	-	-	-	-	-	-
CASH COLLECT	23	41	3	386	5.9	597	8.3	6 463	86.0
DIRECTIONAL	121	143	6	139	0.7	222	2.8	3 643	39.8
DISCOUNT	1	3	-	-	-	9	0.1	38	0.7
DOUBLE WIN	-	-	-	-	-	-	-	-	-
EQUITY PROTECTION	173	229	5	6 323	61.0	9 313	99.4	142 469	1 781.7
EXPRESS	251	340	33	3 232	42.6	5 173	75.6	50 046	718.4
FIXED LEVERAGE	-	-	-	-	-	-	-	-	-
MINI FUTURES	-	-	-	-	-	-	-	-	-
OUTPERFORMANCE	12	15	-	27	0.6	106	2.2	658	15.3
RELATIVE VALUE	-	-	-	-	-	-	-	-	-
TURBO & SHORT	-	-	-	-	-	-	-	-	-
TWIN WIN	13	13	-	64	0.5	36	0.8	596	20.9
TWIN WIN CP	-	-	-	-	-	-	-	-	-
TOTAL	1 122	1 473	125	14 212	174.1	20 029	266.2	244 348	3 398.3

CERTIFICATES

FIRST TEN LEVERAGE INSTRUMENTS IN TERMS OF TURNOVER TRADED IN OCTOBER 2015										
ISIN	Issuer	Facility	Underlying	Strike	Barrier	Expiration Date	Turnover eur m	% TOT	% CUM	Trades
1 NL0011285788	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EURUSD - USDLBOR(1M) - EURIBOR(1M)	1.3	N	15/12/2017	2.3	80.2%	80.2%	115
2 NL0011285796	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EURUSD - USDLBOR(1M) - EURIBOR(1M)	1.4	-	15/12/2017	0.4	13.0%	93.2%	14
3 NL0011285713	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EURUSD - USDLBOR(1M) - EURIBOR(1M)	0.9	-	15/12/2017	0.1	3.4%	96.6%	11
4 NL0011285739	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EURUSD - USDLBOR(1M) - EURIBOR(1M)	1.0	-	15/12/2017	0.0	1.2%	97.8%	20
5 NL0011285721	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EURUSD - USDLBOR(1M) - EURIBOR(1M)	1.0	-	15/12/2017	0.0	0.7%	98.5%	7
6 NL0011288212	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EURUSD - USDLBOR(1M) - EURIBOR(1M)	1.5	-	15/12/2017	0.0	0.3%	98.9%	17
7 NL0011338173	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EURGBP - GBPBLOR(1M) - EURIBOR(1M)	0.8	-	15/12/2017	0.0	0.2%	99.1%	2
8 NL0011339700	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	ORO - USDLBOR(1M)	804.4	-	15/12/2017	0.0	0.2%	99.3%	7
9 NL0011339486	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EURJPY - JPYBLOR(1M) - EURIBOR(1M)	101.5	-	15/12/2017	0.0	0.2%	99.5%	4
10 NL0011339734	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	ORO - USDLBOR(1M)	1 393.1	N	15/12/2017	0.0	0.2%	99.7%	7

FIRST TEN CAPITAL PROTECTED/GUARANTEED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN OCTOBER 2015										
ISIN	Issuer	Protection Level	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades		
1 IT0004965932	BANCA IMI SPA	100	EURUSD	15/11/2016	4.8	4.8%	4.8%	421		
2 IT0004974488	BANCA IMI SPA	100	EURIZON EASYFUND - AZIONI STRATEGIA FLESS	30/12/2019	3.6	3.6%	8.4%	293		
3 IT0004962648	BANCA IMI SPA	100	EURUSD	12/02/2018	3.5	3.6%	12.0%	324		
4 IT0004974553	BANCA IMI SPA	100	EURUSD	02/01/2018	3.2	3.3%	15.2%	310		
5 IT0004965833	BANCA IMI SPA	100	EURO STOXX 50	15/11/2017	3.1	3.2%	18.4%	262		
6 XS0873265606	BANCA IMI SPA	100	CPI	08/02/2017	3.1	3.1%	21.5%	232		
7 IT0005010431	BANCA IMI SPA	88	FTSE4MIB	15/09/2018	2.9	2.9%	24.4%	233		
8 IT0005096110	BANCA IMI SPA	88	EURO STOXX SELECT DIVIDEND 30	24/12/2018	2.8	2.8%	27.2%	220		
9 IT0004965924	BANCA IMI SPA	100	EURIZON EASYFUND - AZIONI STRATEGIA FLESS	15/11/2019	2.5	2.5%	29.7%	180		
10 XS0992648534	BANCA IMI SPA	100	EURO STOXX SELECT DIVIDEND 30 (NET RETURN)	31/12/2018	2.2	2.3%	31.9%	189		

FIRST TEN CONDITIONALLY PROTECTED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN OCTOBER 2015										
ISIN	Issuer	Protection Level	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades		
1 XS1235830098	SG ISSUER SA		PANIERE 7 INDICI & PANIERE 7 ETF	12/08/2019	4.5	3.3%	3.3%	110		
2 LU1058463982	SG ISSUER SA		UNICREDIT	31/10/2017	4.2	3.0%	6.3%	85		
3 XS1236076000	SG ISSUER SA		4 VALUTE ESTERE	08/01/2019	3.5	2.5%	8.8%	58		
4 DE000HVB8CF1	UNICREDIT BANK AG		EURO STOXX 50	18/12/2015	3.4	2.4%	11.2%	110		
5 DE000HVB8G6H	UNICREDIT BANK AG		AZIONE TESLA	18/12/2015	3.2	2.3%	13.5%	148		
6 XS1212167016	SG ISSUER SA		BASKET 6 FINANCIALS	08/07/2019	2.8	1.9%	15.4%	65		
7 XS1190178965	SG ISSUER SA		INTESA SANPAOLO	18/05/2020	2.3	1.6%	17.0%	231		
8 XS1222769611	BNP PARIBAS ARBITRAGE ISSUANCE BV		AZIONE ORANGE	06/10/2020	2.2	1.6%	18.6%	115		
9 IT0005108391	BANCA IMI SPA		ENI	28/05/2018	2.2	1.6%	20.2%	205		
10 XS1180234988	SG ISSUER SA		MSCI AC WORLD INDEX DAILY NET TR EUR	30/12/2016	2.0	1.4%	21.6%	3		

FIRST TEN NON-PROTECTED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN OCTOBER 2015										
ISIN	Issuer	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades			
1 DE000HVA810	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALIANE	18/04/2019	3.3	13.1%	13.1%	155			
2 DE000HVA8E2	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALY	18/04/2019	2.9	11.6%	24.7%	140			
3 DE000HVA8H1	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALY	18/04/2019	2.8	11.2%	35.9%	152			
4 DE000HVA8B6	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALIANE	18/04/2019	1.9	7.5%	43.4%	86			
5 DE000HVA4M54	UNICREDIT BANK AG	BASKET 6 FONDI	22/04/2022	1.2	4.9%	48.3%	55			
6 DE000HVA8F7	UNICREDIT BANK AG	DEBITO 5 IMPRESE ITALY	19/07/2019	1.0	3.8%	52.1%	48			
7 DE000HVA8KR1	UNICREDIT BANK AG	ASSICURAZIONI GENERALI SPA E XS0218469962	20/07/2018	0.7	2.7%	54.8%	13			
8 FR0012847352	EXANE FINANCE	EXANE O-RATE 15 EUROPE (RI) INDEX	31/12/9999	0.7	2.6%	57.4%	23			
9 DE000HVA8A98	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALIA	20/07/2020	0.7	2.6%	60.0%	26			
10 DE000HVA4MT2	UNICREDIT BANK AG	BASKET 6 FUNDS	22/04/2022	0.6	2.2%	62.2%	29			

MOST TRADED UNDERLYING ASSETS (INDEX/SINGLE SHARES) IN TERMS OF TURNOVER

UNDERLYING	TURNOVER eur m	% TOT	% CUM
EURO STOXX 50	28.3	16.3%	16.3%
FTSE MIB	20.7	12.0%	28.3%
ENI	11.8	6.8%	35.1%
INTESA SANPAOLO	9.5	5.5%	40.6%
EURO STOXX SELECT DIVIDEND 30	8.5	4.9%	45.5%
EURO STOXX BANKS	7.7	4.4%	50.0%
UNICREDIT	7.3	4.2%	54.2%
CPI	7.1	4.1%	58.3%
AZIONE ASSICURAZIONI GENERALI	6.4	3.7%	62.0%
ENEL	4.8	2.8%	64.8%

MOST TRADED UNDERLYING ASSETS (OTHER) IN TERMS OF TURNOVER

UNDERLYING	TURNOVER eur m	% TOT	% CUM
EURUSD	13.5	14.5%	14.5%
DEBITO IMPRESE ITALY	6.1	6.5%	21.0%
EURIZON EASYFUND - AZIONI STRATEGIA FLESSIBILE	6.0	6.5%	27.5%
DEBITO 6 IMPRESE ITALIANE	5.2	5.5%	33.0%
4 VALUTE ESTERE	4.7	5.0%	38.1%
PANIERE 7 INDICI & PANIERE 7 ETF	4.5	4.8%	42.2%
2 BANCHE ITALIA	4.2	4.5%	47.4%
EUR/TRY	3.3	3.5%	51.0%
EURUSD - USDLBOR(1M) - EURIBOR(1M)	2.8	3.0%	54.0%
BASKET 6 FINANCIALS	2.6	2.8%	56.7%

News
 119 investment certificates.
 6 leverage certificates, in particular:
 BNP PARIBAS ARBITRAGE ISSUANCE - ORO AUTOCALLABLE 15.12.2017 EUR (NL0011340799)
 BNP PARIBAS ARBITRAGE ISSUANCE - SILVER AUTOCALLABLE 15.12.2017 EUR (NL0011340831)

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