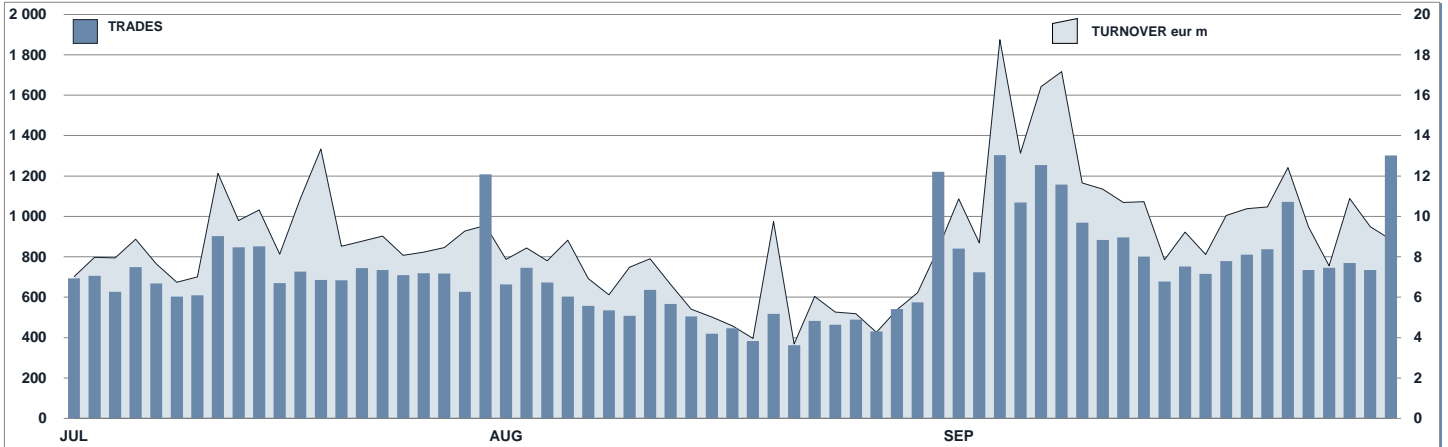


Cert - X Statistics

September 2016

DAILY TURNOVER



MAIN INDICATORS

	LISTED					TRADING					
	DEC 2015	AUGUST 2016		SEPTEMBER 2016		AUGUST 2016		SEPTEMBER 2016		JAN - SEP 2016	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED MONTH	LISTED END OF MONTH	NEW LISTED MONTH	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
CAPITAL PROTECTED/GUARANTEED INSTRUMENTS	240	258	3	257	3	5 017	53.8	8 015	92.6	60 314	628.6
CONDITIONALLY PROTECTED INSTRUMENTS	889	1 050	23	1 012	28	6 645	75.5	10 737	130.0	72 602	916.7
NON-PROTECTED INSTRUMENTS	185	191	3	190	-	507	11.1	920	20.7	7 814	174.5
LEVERAGE INSTRUMENTS	138	137	-	133	-	150	0.7	149	0.8	1 888	9.7
CW PLAIN VANILLA	1	1	-	1	-	-	-	3	0.0	22	0.1
STRUCTURED/EXOTIC CW	-	4	-	1	-	-	-	-	-	4	0.0
TOTAL	1 453	1 641	29	1 594	31	12 319	141.1	19 824	244.2	142 644	1 729.7
UNDERLYING ASSETS											
DOMESTIC SHARES	228	255	6	245	1	2 178	20.8	2 810	32.3	25 435	284.8
DOMESTIC INDICES (*)	57	71	3	70	-	364	3.6	767	7.8	5 767	64.9
FOREIGN SHARES	242	244	2	210	-	1 339	14.9	2 758	30.6	13 312	146.2
FOREIGN INDICES (**)	398	510	8	498	5	4 848	54.4	7 744	99.4	54 066	655.8
COMMODITIES (***)	2	3	-	3	-	62	0.4	159	1.5	1 334	12.9
INTEREST RATE (****)	116	120	-	115	-	11	0.1	5	0.0	74	0.2
CROSS RATE (*****)	25	31	-	34	3	549	5.8	951	10.3	7 973	84.9
OTHERS	385	407	10	419	22	2 968	41.2	4 630	62.4	34 683	479.9
TOTAL	1 453	1 641	29	1 594	31	12 319	141.1	19 824	244.2	142 644	1 729.7
(*) 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											
BANCA ALETTI & C SPA	-	1	1	2	1	15	0.4	96	1.7	111	2.1
BANCA IMI SPA	195	214	5	214	3	5 549	62.4	8 843	104.7	61 949	678.3
BARCLAYS BANK PLC	6	5	-	5	-	-	-	-	-	20	0.6
BNP PARIBAS ARBITRAGE ISSUANCE BV	356	396	9	378	3	2 041	14.0	3 007	27.7	23 247	221.3
DEUTSCHE BANK AG	66	76	2	74	-	286	2.8	527	7.1	3 973	44.3
EXXANE FINANCE	112	159	6	175	16	688	15.1	1 070	19.4	7 251	126.8
GOLDMAN SACHS INTERNATIONAL	18	24	-	23	-	66	1.2	118	2.0	1 078	19.3
ING BANK NV	3	9	1	9	-	192	1.5	58	0.7	620	6.4
J.P. MORGAN STRUCTURED PRODUCTS BV	3	5	-	5	-	1	0.0	107	1.0	172	2.1
MEDIOBANCA SPA	3	2	-	2	-	-	-	-	-	-	-
MORGAN STANLEY & CO. INTERNATIONAL	8	8	-	8	-	15	0.1	15	0.1	261	1.9
MORGAN STANLEY BV	13	18	-	19	1	33	0.2	14	0.2	174	1.8
MPS SPA	4	4	-	4	-	77	0.7	111	0.9	1 609	12.8
SECURASSET SA	79	78	-	76	-	1 059	9.9	2 567	21.9	10 524	96.3
SG ISSUER SA	112	135	3	139	6	308	6.2	428	11.5	5 406	139.4
SGA SOCIÉTÉ GÉNÉRALE ACCEPTANCE NV	1	1	-	1	-	-	-	3	0.0	22	0.1
SOCIÉTÉ GÉNÉRALE EFFETEN GMBH	9	8	-	7	-	1	0.0	3	0.6	131	3.1
SOCIÉTÉ GÉNÉRALE SA	2	2	-	2	-	35	0.7	32	0.5	174	2.0
UBS AG	20	21	-	18	1	145	1.4	89	4.0	1 144	24.3
UNICREDIT BANK AG	443	471	2	429	-	1 683	22.1	2 490	34.5	23 989	332.4
UNICREDIT SPA	-	4	-	4	-	123	2.5	246	5.7	789	14.2
TOTAL	1 453	1 641	29	1 594	31	12 319	141.1	19 824	244.2	142 644	1 729.7

CERTIFICATES - TURNOVER BY ACEPI TYPE

	LISTED			TRADING					
	DEC 2015 LISTED END OF MONTH	LISTED END OF MONTH	SEPTEMBER 2016 NEW LISTED MONTH	AUGUST 2016 TRADES number	AUGUST 2016 TURNOVER eur m	SEPTEMBER 2016 TRADES number	SEPTEMBER 2016 TURNOVER eur m	JAN - SEP 2016 TRADES number	JAN - SEP 2016 TURNOVER eur m
AIRBAG	5	7	-	25	0.2	23	0.2	182	2.4
BENCHMARK	168	176	-	503	10.9	899	19.4	7 531	165.6
BONUS	429	372	-	1 362	16.2	1 977	26.4	20 245	274.0
BONUS CP	-	-	-	-	-	-	-	-	-
BUTTERFLY	-	-	-	-	-	-	-	-	-
CASH COLLECT	66	96	3	699	14.0	870	16.7	7 459	92.7
DIRECTIONAL	138	133	-	150	0.7	149	0.8	1 888	9.7
DISCOUNT	3	1	-	-	-	-	-	79	1.0
DOUBLE WIN	-	-	-	-	-	-	-	-	-
EQUITY PROTECTION	240	257	3	5 017	53.8	8 015	92.6	60 314	628.6
EXPRESS	374	523	25	4 547	44.8	7 839	86.2	44 330	541.7
FIXED LEVERAGE	-	-	-	-	-	-	-	-	-
MINI FUTURES	-	-	-	-	-	-	-	-	-
OUTPERFORMANCE	14	13	-	4	0.2	21	1.3	204	8.0
RELATIVE VALUE	-	-	-	-	-	-	-	-	-
TURBO & SHORT	-	-	-	-	-	-	-	-	-
TWIN WIN	15	14	-	12	0.3	28	0.5	386	5.9
TWIN WIN CP	-	-	-	-	-	-	-	-	-
TOTAL	1 452	1 592	31	12 319	141.1	19 821	244.2	142 618	1 729.6

CERTIFICATES

FIRST TEN LEVERAGE INSTRUMENTS IN TERMS OF TURNOVER TRADED IN SEPTEMBER 2016

	ISIN	Issuer	Facility	Underlying	Strike	Barrier	Expiration Date	Turnover eur m	% TOT	% CUM	Trades
1	NL0011285788	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EUR/USD - USDLIBOR(1M) - EURIBOR(1M)	1.2	N	15/12/2017	0.6	71.1%	71.1%	47
2	NL0011338132	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EUR/GBP - GBPLBOR(1M) - EURIBOR(1M)	0.5	-	15/12/2017	0.1	14.9%	85.9%	39
3	NL0011285212	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	EUR/USD - USDLIBOR(1M) - EURIBOR(1M)	1.5	-	15/12/2017	0.0	2.8%	88.7%	12
4	NL0011285924	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	CROSS GBP/USD - USDLIBOR1M - GBPLBOR1M - EUR/USD	1.2	-	15/12/2017	0.0	2.4%	91.1%	7
5	NL0011339742	BNP PARIBAS ARBITRAGE ISSUANCE BV	BEAR	ORO - USDLIBOR(1M)	1 456.7	N	15/12/2017	0.0	2.0%	93.1%	6
6	NL0011340831	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	SILVER - USDLIBOR(1M)	12.9	N	15/12/2017	0.0	2.0%	95.1%	12
7	NL0011339783	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	SILVER - USDLIBOR(1M)	12.5	-	15/12/2017	0.0	1.9%	96.4%	3
8	NL0011285846	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EUR/JPY - JPYLIBOR(1M) - EURIBOR(1M)	104.8	-	15/12/2017	0.0	1.3%	97.7%	5
9	NL0011285713	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EUR/USD - USDLIBOR(1M) - EURIBOR(1M)	1.0	-	15/12/2017	0.0	0.9%	98.6%	3
10	NL0011285721	BNP PARIBAS ARBITRAGE ISSUANCE BV	BULL	EUR/USD - USDLIBOR(1M) - EURIBOR(1M)	1.0	-	15/12/2017	0.0	0.5%	99.2%	3

FIRST TEN CAPITAL PROTECTED/GUARANTEED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN SEPTEMBER 2016

	ISIN	Issuer	Protection Level	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades
1	XS0985281125	BANCA IMI SPA	100	CPI	10/04/2017	4.0	4.3%	4.3%	293
2	XS1267061890	BANCA IMI SPA	100	DOW JONES GLOBAL TITANS 50	10/09/2020	3.5	3.7%	8.0%	229
3	IT0005171597	UNICREDIT SPA	100	EURO STOXX SELECT DIVIDEND 30	24/03/2022	2.7	2.9%	10.9%	108
4	IT0005010068	BANCA IMI SPA	95	6 AZIONI EU	15/05/2018	2.7	2.9%	13.8%	197
5	IT0005028694	BANCA IMI SPA	100	EUR/TRY	31/07/2018	2.7	2.9%	16.7%	229
6	IT0005027559	BANCA IMI SPA	95	5 AZIONI GLOBAL	01/07/2019	2.6	2.8%	19.5%	182
7	IT0005040784	BANCA IMI SPA	95	5 AZIONI INTERNATIONAL	17/09/2018	2.4	2.6%	22.0%	190
8	XS0873255505	BANCA IMI SPA	100	CPI	03/02/2017	2.3	2.5%	24.6%	155
9	IT0005029902	BANCA IMI SPA	90	5 AZIONI	31/07/2018	2.2	2.4%	27.0%	160
10	XS1242520911	BANCA IMI SPA	85	S&P GSCI GOLD ER INDEX	02/07/2018	2.2	2.4%	29.3%	188

FIRST TEN CONDITIONALLY PROTECTED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN SEPTEMBER 2016

	ISIN	Issuer	Protection Level	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades
1	XS0969715241	SECURASSET SA	-	AZIONE PHILIPS	07/12/2017	4.6	3.5%	3.5%	442
2	IT0005027022	BANCA IMI SPA	-	ENEL	16/04/2018	4.3	3.3%	6.9%	114
3	XS1068413902	SECURASSET SA	-	PETROLEO BRASILEIRO	03/10/2016	3.7	2.8%	9.7%	574
4	XS1233664769	SECURASSET SA	-	EURO STOXX 50	01/07/2022	3.1	2.4%	12.1%	374
5	IT0005069470	BANCA IMI SPA	-	AZIONE APPLE	06/05/2019	2.8	2.2%	14.3%	265
6	FRFXA0001155	EXANE FINANCE	-	BASKET 3 AZIONI EUROPA	25/07/2019	2.6	2.0%	16.3%	39
7	DE000UZZT130	UBS AG	-	3 INDICI AREA EURO	19/08/2016	2.5	1.9%	18.2%	3
8	IT0005040792	BANCA IMI SPA	-	ENEL	17/09/2018	2.2	1.7%	20.0%	175
9	FRFXA0002692	EXANE FINANCE	-	3 EU SHARES	03/10/2019	2.2	1.7%	21.7%	12
10	DE000HV88E68	UNICREDIT BANK AG	-	ENEL	01/10/2018	2.2	1.7%	23.3%	80

FIRST TEN NON-PROTECTED INSTRUMENTS IN TERMS OF TURNOVER TRADED IN SEPTEMBER 2016

	ISIN	Issuer	Underlying	Expiration Date	Turnover eur m	% TOT	% CUM	Trades
1	DE000HV88E2	UNICREDIT BANK AG	DEBITO IMPRESE ITALY	18/04/2019	2.2	10.8%	10.8%	116
2	DE000HV8A5H1	UNICREDIT BANK AG	DEBITO IMPRESE ITALY	18/04/2019	2.2	10.6%	21.4%	128
3	DE000HV8A810	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALIANE	18/04/2018	1.8	8.8%	30.2%	104
4	DE000HV8A9B6	UNICREDIT BANK AG	DEBITO 6 IMPRESE ITALIANE	18/04/2019	1.3	6.3%	36.6%	63
5	XS1119145081	SG ISSUER SA	ITRAXX CROSSOVER S22	10/01/2020	0.9	4.2%	40.8%	18
6	FRFXA0000580	EXANE FINANCE	EXANE ACTIVE ALLOCATION FINANCIAL BONDS INDEX	14/04/2022	0.8	3.8%	44.6%	10
7	FRFXA0001525	EXANE FINANCE	EXANE LOW VOL TOP PICKS EU MARKET NEUTRAL INDEX	31/12/9999	0.8	3.8%	48.4%	23
8	XS0925120379	SOCIÉTÉ GÉNÉRALE EFFETEN GMBH	DEBITO GRANDI IMPRESE	22/05/2018	0.6	2.7%	51.1%	3
9	FRFXA0002065	EXANE FINANCE	EXANE GOLD EQ INDEX-EURIBOR1M-USDLIBOR1M-MUSDIEURO	31/12/9999	0.5	2.6%	53.7%	34
10	DE000HV8AKR1	UNICREDIT BANK AG	ASSICURAZIONI GENERALI SPA E XS10218468962	20/07/2018	0.5	2.6%	56.3%	48

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

UNDERLYING	SEPTEMBER 2016 TURNOVER eur m	% TOT	% CUM
EURO STOXX 50	29.8	17.6%	17.6%
ENEL	13.8	8.1%	25.7%
EURO STOXX SELECT DIVIDEND 30	12.4	7.3%	33.0%
FTSE/MIB	7.8	4.6%	37.6%
CPI	6.3	3.7%	41.3%
S&P GSCI CRUDE OIL OFFICIAL CLOSE ER	6.3	3.7%	45.0%
INTESA SANPAOLO	5.1	3.0%	48.1%
AZIONE ASSICURAZIONI GENERALI	4.7	2.7%	50.8%
AZIONE PHILIPS	4.6	2.7%	53.5%
ENI	4.6	2.7%	56.2%

MOST TRADED UNDERLYING ASSETS (OTHER) IN TERMS OF TURNOVER

UNDERLYING	SEPTEMBER 2016 TURNOVER eur m	% TOT	% CUM
EUR/TRY	5.6	7.5%	7.5%
DEBITO IMPRESE ITALY	4.6	6.2%	13.8%
EUR/USD	4.3	5.8%	19.5%
DEBITO 6 IMPRESE ITALIANE	3.1	4.2%	23.8%
6 AZIONI EUROPA	2.7	3.6%	27.4%
3 INDICI AREA EURO	2.7	3.6%	31.0%
5 AZIONI GLOBAL	2.6	3.5%	34.5%
BASKET 3 AZIONI EUROPA	2.6	3.5%	38.0%
5 AZIONI INTERNATIONAL	2.4	3.2%	41.2%
5 AZIONI	2.2	3.0%	44.2%

News

31 investment certificates

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