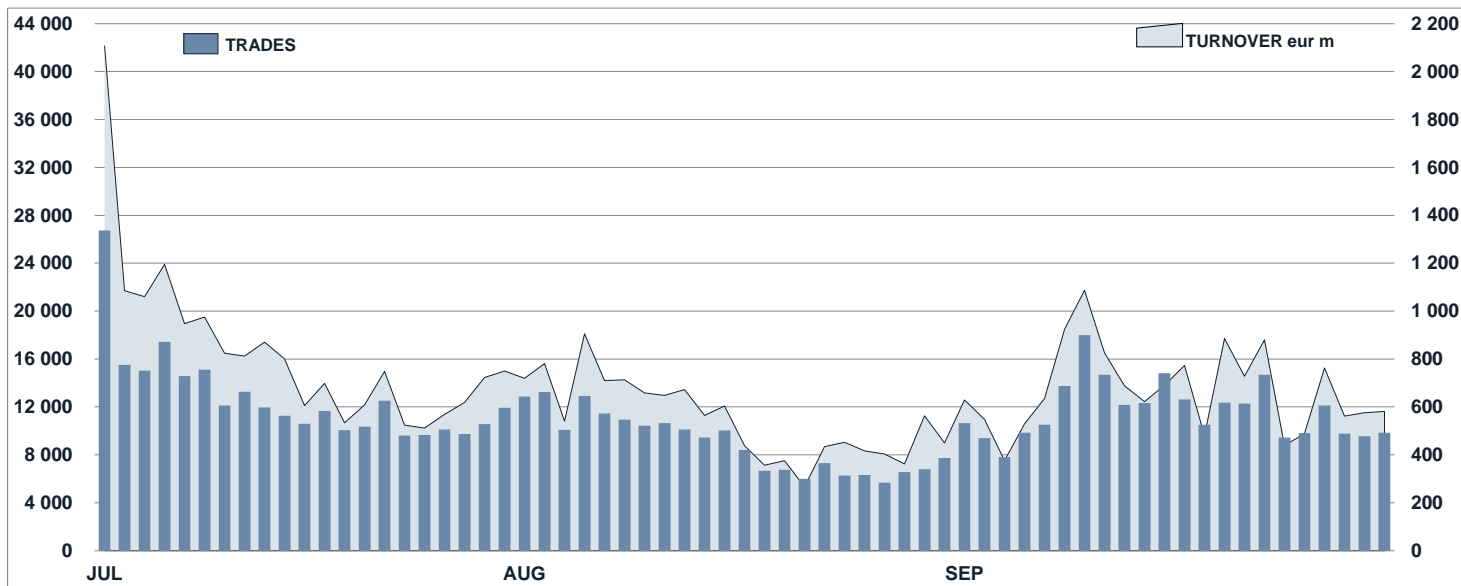




MOT Statistics

September 2016

MOT DAILY TURNOVER

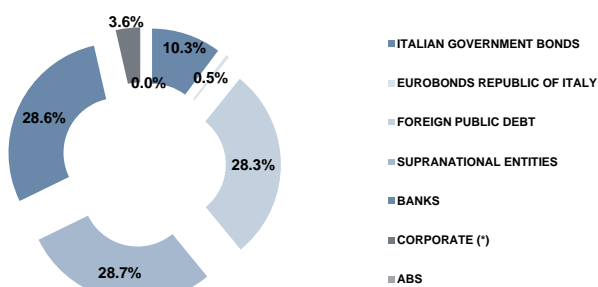


MAIN INDICATORS

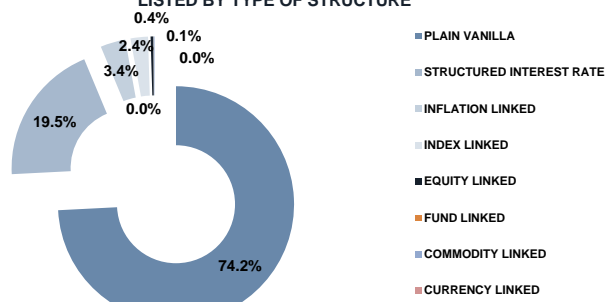
	LISTED BOND					TRADING						
	DEC 2015		AUGUST 2016		SEPTEMBER 2016		AUGUST 2016		SEPTEMBER 2016		JAN - SEP 2016	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	117	120	27	120	31	127 894	10 939.3	172 649	13 357.6	1 826 715	147 423.8	
BONDS	307	275	3	270	3	24 698	409.7	29 815	469.1	326 987	5 002.0	
EUROBONDS and ABSs	685	778	145	780	158	44 172	690.1	54 577	886.8	453 815	7 513.0	
of which BONDS IN DISTRIBUTION	-	-	8	-	10	-	-	83	2.4	167	5.0	
TOTAL	1 109	1 173	175	1 170	192	196 764	12 039.2	257 041	14 713.5	2 607 517	159 938.7	
ISSUERS												
ITALIAN GOVERNMENT BONDS	117	120	27	120	31	127 894	10 939.3	172 649	13 357.6	1 826 715	147 423.8	
EUROBONDS REPUBLIC OF ITALY	9	7	-	6	-	1 492	25.3	1 684	33.9	16 995	327.9	
FOREIGN PUBLIC DEBT	311	333	38	331	39	16 300	321.1	23 545	444.6	177 979	3 178.6	
SUPRANATIONAL ENTITIES	309	339	54	336	58	18 722	233.1	20 228	279.1	165 474	2 454.7	
BANKS	324	331	49	335	57	28 375	464.4	33 514	506.5	359 859	5 540.0	
CORPORATE (*)	39	43	7	42	7	3 981	56.0	5 421	91.8	60 495	1 013.8	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 109	1 173	175	1 170	192	196 764	12 039.2	257 041	14 713.5	2 607 517	159 938.7	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	733	782	116	779	124	50 199	844.9	61 623	1 023.1	538 700	8 825.9	
STRUCTURED INTEREST RATE	185	204	31	205	35	18 216	248.8	21 982	322.4	233 699	3 583.8	
INFLATION LINKED	39	37	1	36	1	197	4.5	315	6.7	3 548	62.9	
INDEX LINKED	29	25	-	25	1	255	1.7	448	3.6	4 648	40.9	
EQUITY LINKED	4	4	-	4	-	2	0.0	21	0.1	162	1.1	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	-	1	-	1	-	1	0.0	3	0.0	45	0.4	
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	117	120	27	120	31	127 894	10 939.3	172 649	13 357.6	1 826 715	147 423.8	
TOTAL	1 109	1 173	175	1 170	192	196 764	12 039.2	257 041	14 713.5	2 607 517	159 938.7	

FOCUS ON LISTED BONDS - END OF MONTH

LISTED BY ISSUERS



LISTED BY TYPE OF STRUCTURE



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - SEPTEMBER 2016				FOREIGN PUBLIC DEBT - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005162828	BTP TF 2,7% MZ47 EUR	1 787.7	30 915	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	126.1	5 102
IT0005210650	BTP TF 1,25% DC26 EUR	1 605.8	17 043	PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	62.3	2 696
IT0005094088	BTP TF 1,65% MZ32 EUR	996.7	18 421	PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	48.4	2 165
IT0005083057	BTP TF 3,25% ST46 EUR	786.1	13 358	XS1085735899	PORTUGAL TF 5,125% OT24 USD	41.4	2 663
IT0003934657	BTP-1FB37 4%	508.0	10 236	DE0001102390	BUND TF 0,5% FB26 EUR	13.9	78

EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2016				SUPRANATIONAL ENTITIES - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	13.7	946	XS1014703851	EIB TF 10,5% DC17 BRL	18.4	1 862
XS0100688190	ITALY 19EUR FRN	8.1	198	XS0848049838	EIB TF 6% OT19 ZAR	11.5	898
US465410AH18	ITALY SET23USD 6,875	6.0	410	XS1167524922	EIB TF 8,125% DC26 ZAR	7.5	753
XS0098449456	ITALY 29EUR FRN	5.6	126	XS1136802615	EIB TF 10% GN18 BRL	7.4	842
US465410BS63	ITALY 17USD 5,375	0.5	4	XS1365236196	WORLD BANK TF MZ26 CALL USD	7.3	482

BANKS - SEPTEMBER 2016				CORPORATE - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	82.1	2 843	IT0005090995	CDP MC MZ22 EUR	40.2	1 813
IT0004968823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	19.1	1 397	US465410BG26	ITALY 33USD 5,375	13.7	946
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	18.3	1 050	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	6.8	567
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	16.5	1 250	XS1042118106	GE COMPANY TF 2,5% MZ20 USD	5.6	184
IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	14.5	548	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	5.4	216

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2016				STRUCTURED INTEREST RATE - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005162828	BTP TF 2,7% MZ47 EUR	1 787.7	30 915	IT0005090995	CDP MC MZ22 EUR	40.2	1 813
IT0005210650	BTP TF 1,25% DC26 EUR	1 605.8	17 043	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	14.5	548
IT0005094088	BTP TF 1,65% MZ32 EUR	996.7	18 421	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	12.7	733
IT0005083057	BTP TF 3,25% ST46 EUR	786.1	13 358	XS1378969072	IMI COLLEZIO MC MG24 USD	9.0	516
IT0003934657	BTP-1FB37 4%	508.0	10 236	IT0001307286	MEDIOLOMB-19EU 3 RFC	8.2	365

INFLATION LINKED - SEPTEMBER 2016				INDEX LINKED - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004963608	BTP ITALIA OT16 EUR	414.6	2 197	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.1	115
IT0004969207	BTP ITALIA NV17 EUR	398.1	4 396	XS1317825948	GS INTL MC IND LINK ST26 EUR	0.7	24
IT0005105843	BTP ITALIA AP23 EUR	335.3	2 764	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.4	58
IT0005012783	BTP ITALIA AP20 EUR	296.8	3 170	IT0004936149	MEDIOBANCA MB22 INDEX LINKED MC AG21 EUR	0.3	42
IT0005174906	BTP ITALIA AP24 EUR	289.6	3 005	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	36

EQUITY LINKED - SEPTEMBER 2016				OTHERS (*) - SEPTEMBER 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.1	19	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0149526	3
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPPO	0.0	2				

(*) Fund Linked, Commodity Linked and Currency Linked are included

News

In September, 4 Italian Government bonds and the following instruments were listed on MOT market:

- *Issue of EUR 50,000,000 Ten-Year Fixed-to-Digital Coupon Notes linked to the Solactive Eurozone 50 Equal Weight 5 AR Index, due September 2, 2026" (XS1317825948)
- *KFW EUR 1.250 per cent. Notes due July 4, 2036" (DE000A168Y48)
- *IBRD USD 1.125 per cent. Notes due August 10, 2020" (US459058FM08)
- *Rentenbank USD 1.750% Notes due 2026" (US15110BR44)
- *Issue of U.S.\$ 100,000,000 Ten-Year Callable Fixed Rate Notes, due September 7, 2026" (XS1402088170)
- *OAT 0.25% due on 25th November 2026" (FR0013200813)
- *EIB USD 1.375% Notes Due 2021" (US298785HF64)
- *KFW NZD 4.250 per cent. Notes due November 6, 2019" (XS1133657657)
- *Obbligazione Tasso Misto in Dollari Australiani Settembre 2026" (XS1444047697)
- *Obbligazioni Banca Mondiale Tasso Fisso 7.60% con Scadenza 26 settembre 2019 in Real Brasiliani Pagabili in Euro" (XS1488416329)
- *Obbligazioni Banca Mondiale Tasso Fisso 6.60% con Scadenza 26 settembre 2019 in Rand Sudafricani Pagabili in Euro" (XS1488416592)
- *Banca IMI S.p.A. Collezione Tasso Misto Dollaro USA serie V" (XS1490786735)
- *Banca IMI S.p.A. Collezione Tasso Misto Dollaro Euro serie III" (XS1490787113)

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