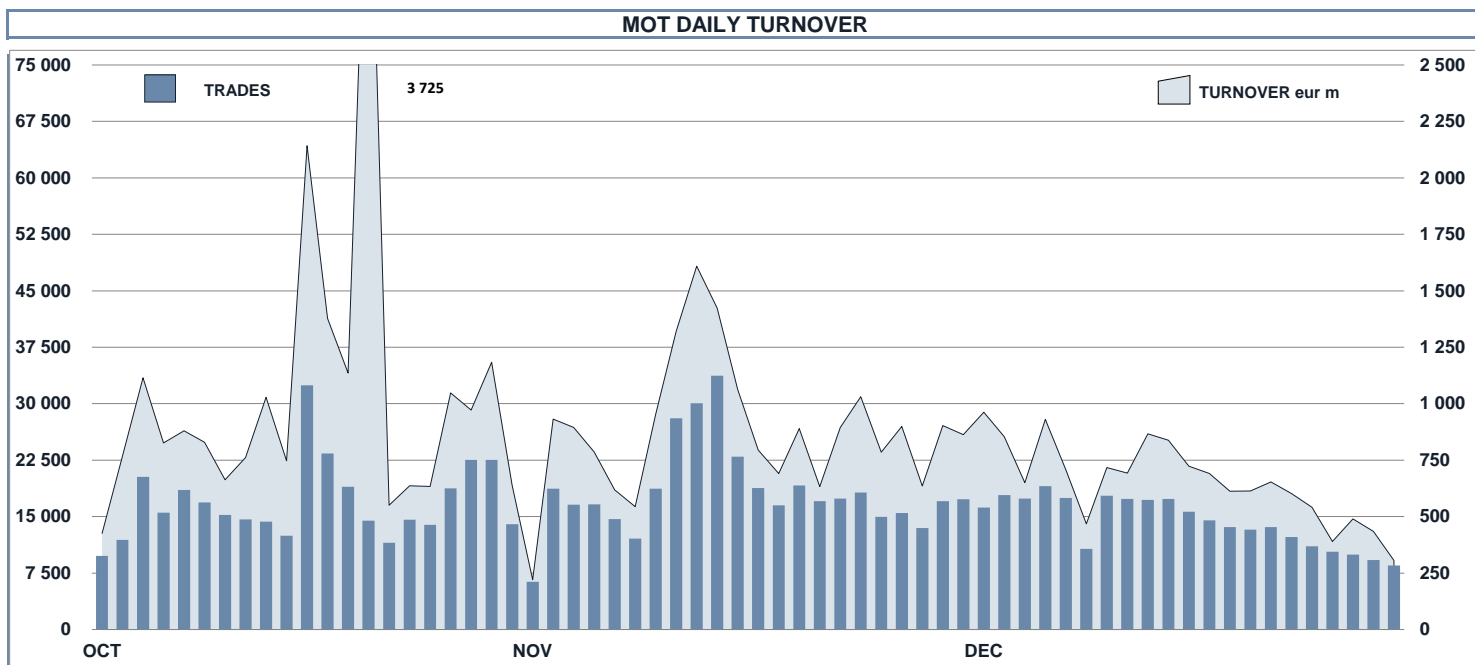
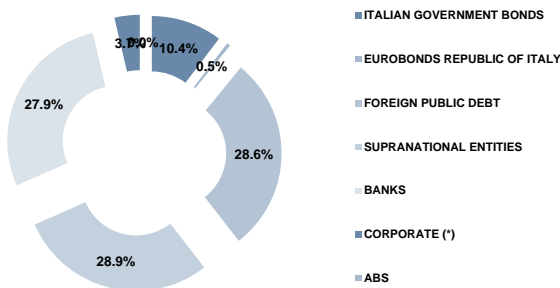


MOT Statistics
December 2016

MAIN INDICATORS

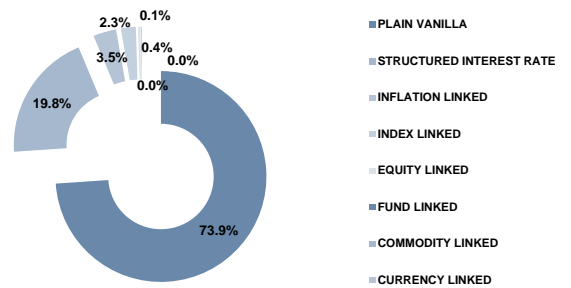
	LISTED BOND					TRADING						
	DEC 2015		NOVEMBER 2016		DECEMBER 2016		NOVEMBER 2016		DECEMBER 2016		JAN - DEC 2016	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2016	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	117	122	40	121	42	294 849	17 800.5	203 528	12 372.4	2 584 063	198 224.4	
BONDS	307	265	5	258	5	36 456	509.3	29 743	401.0	425 801	6 392.4	
EUROBONDS and ABSs	685	792	183	789	185	72 664	1 075.5	67 161	971.3	658 781	10 580.0	
of which BONDS IN DISTRIBUTION	-	-	13	-	13	33	0.8	-	-	201	5.8	
TOTAL	1 109	1 179	228	1 168	232	403 969	19 385.3	300 432	13 744.7	3 668 645	215 196.8	
ISSUERS												
ITALIAN GOVERNMENT BONDS	117	122	40	121	42	294 849	17 800.5	203 528	12 372.4	2 584 063	198 224.4	
EUROBONDS REPUBLIC OF ITALY	9	6	-	6	-	3 587	69.8	3 235	62.3	25 948	502.3	
FOREIGN PUBLIC DEBT	311	335	48	334	48	26 335	382.7	24 987	348.9	251 070	4 278.9	
SUPRANATIONAL ENTITIES	309	340	69	338	71	29 033	436.7	24 648	354.5	246 185	3 619.3	
BANKS	324	331	61	326	61	43 116	596.5	36 802	500.1	479 556	7 236.7	
CORPORATE (*)	39	45	10	43	10	7 049	99.2	7 232	106.6	81 823	1 335.1	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 109	1 179	228	1 168	232	403 969	19 385.3	300 432	13 744.7	3 668 645	215 196.8	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	733	781	143	774	144	77 747	1 190.2	68 108	1 024.5	753 205	12 090.9	
STRUCTURED INTEREST RATE	185	208	41	207	42	30 500	385.1	28 129	339.8	320 588	4 750.1	
INFLATION LINKED	39	38	3	37	3	311	5.7	220	4.5	4 412	78.3	
INDEX LINKED	29	25	1	24	1	544	3.7	430	3.3	6 104	50.9	
EQUITY LINKED	4	4	-	4	-	15	0.1	16	0.1	216	1.7	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	-	1	-	1	-	3	0.0	1	0.0	57	0.5	
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	117	122	40	121	42	294 849	17 800.5	203 528	12 372.4	2 584 063	198 224.4	
TOTAL	1 109	1 179	228	1 168	232	403 969	19 385.3	300 432	13 744.7	3 668 645	215 196.8	

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 - DECEMBER 2016

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 086.2	31 664
IT0005162828	BTP TF 2,7% MZ47 EUR	834.2	24 667
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	557.6	2 982
IT0005094088	BTP TF 1,65% MZ32 EUR	474.5	12 866
IT0003934657	BTP-1FB37 4%	437.2	10 129

FOREIGN PUBLIC DEBT - DECEMBER 2016

ISIN	DESC	eur m	TRADES
PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	87.3	3 994
PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	31.2	2 188
XS1085735899	PORTUGAL TF 5,125% OT24 USD	25.3	2 037
GR0114028534	GGB TF 4,75% AP19 EUR	14.0	1 066
PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	12.9	790

EUROBONDS REPUBLIC OF ITALY - DECEMBER 2016

ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	45.4	2 385
US465410AH18	ITALY SET23USD 6,875	7.3	483
XS0100688190	ITALY 19EUR FRN	5.4	168
XS0098449456	ITALY 29EUR FRN	3.8	196
US465410BS63	ITALY 17USD 5,375	0.4	3

SUPRANATIONAL ENTITIES - DECEMBER 2016

ISIN	DESC	eur m	TRADES
XS1014703851	EIB TF 10,5% DC17 BRL	17.6	1 444
XS0848049838	EIB TF 6% OT19 ZAR	16.2	890
US298785GC43	EIB TF 1% GN18 USD	12.2	199
XS0648456167	EIB LG18 TRY 9,25	10.0	995
XS1488416329	WORLD BANK TF 7,6% ST19 BRL	9.3	780

BANKS - DECEMBER 2016

ISIN	DESC	eur m	TRADES
XS1490787113	IMI COLLEZIO MC ST26 EUR	31.7	879
XS1435073512	IMI OPERA II TF 8,5% LG18 RUB	22.7	1 716
IT000518968	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	19.8	1 401
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	18.5	1 247
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	17.9	1 154

CORPORATE - DECEMBER 2016

ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	45.4	2 385
IT0005090995	CDP MC MZ22 EUR	42.0	2 138
IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	10.4	877
XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	7.9	579
XS1042118106	GE COMPANY TF 2,5% MZ20 USD	5.4	326

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - DECEMBER 2016

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 086.2	31 664
IT0005162828	BTP TF 2,7% MZ47 EUR	834.2	24 667
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	557.6	2 982
IT0005094088	BTP TF 1,65% MZ32 EUR	474.5	12 866
IT0003934657	BTP-1FB37 4%	437.2	10 129

STRUCTURED INTEREST RATE - DECEMBER 2016

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	42.0	2 138
XS1490787113	IMI COLLEZIO MC ST26 EUR	31.7	879
IT0004739576	MPS 11/17 MC EUR BANCOPOSTA3 CAP&FLOOR	13.6	1 300
IT0004717170	MPS NV17 STEPBYSTEP EUR BPOSTA 6ANNI	12.6	1 085
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	10.8	567

INFLATION LINKED - DECEMBER 2016

ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	363.9	3 386
IT0004969207	BTP ITALIA NV17 EUR	315.2	3 993
IT0005217770	BTP ITALIA OT24 EUR	304.4	2 869
IT0005105843	BTP ITALIA AP23 EUR	281.5	3 315
IT0005174906	BTP ITALIA AP24 EUR	171.2	2 584

INDEX LINKED - DECEMBER 2016

ISIN	DESC	eur m	TRADES
XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.9	123
IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.7	51
IT0004924046	MEDIOBANCA SINTESI T MISTO MC NV21 USD	0.3	26
IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.3	59
IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	36

EQUITY LINKED - DECEMBER 2016

ISIN	DESC	eur m	TRADES
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPPO	0.1	6
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.1	10

OTHERS (*) - DECEMBER 2016

ISIN	DESC	eur m	TRADES
XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	1

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

News

In December, 2 Italian Government bonds and the following instruments were listed on MOT market:

- "Minimum AUD 19,500,000 Callable Step-Up Fixed Rate Bonds due 13th December 2024" (XS1515221064)
- "EIB MXN 5.500 per cent. Bonds due 23rd January, 2023" (XS1524609531)

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