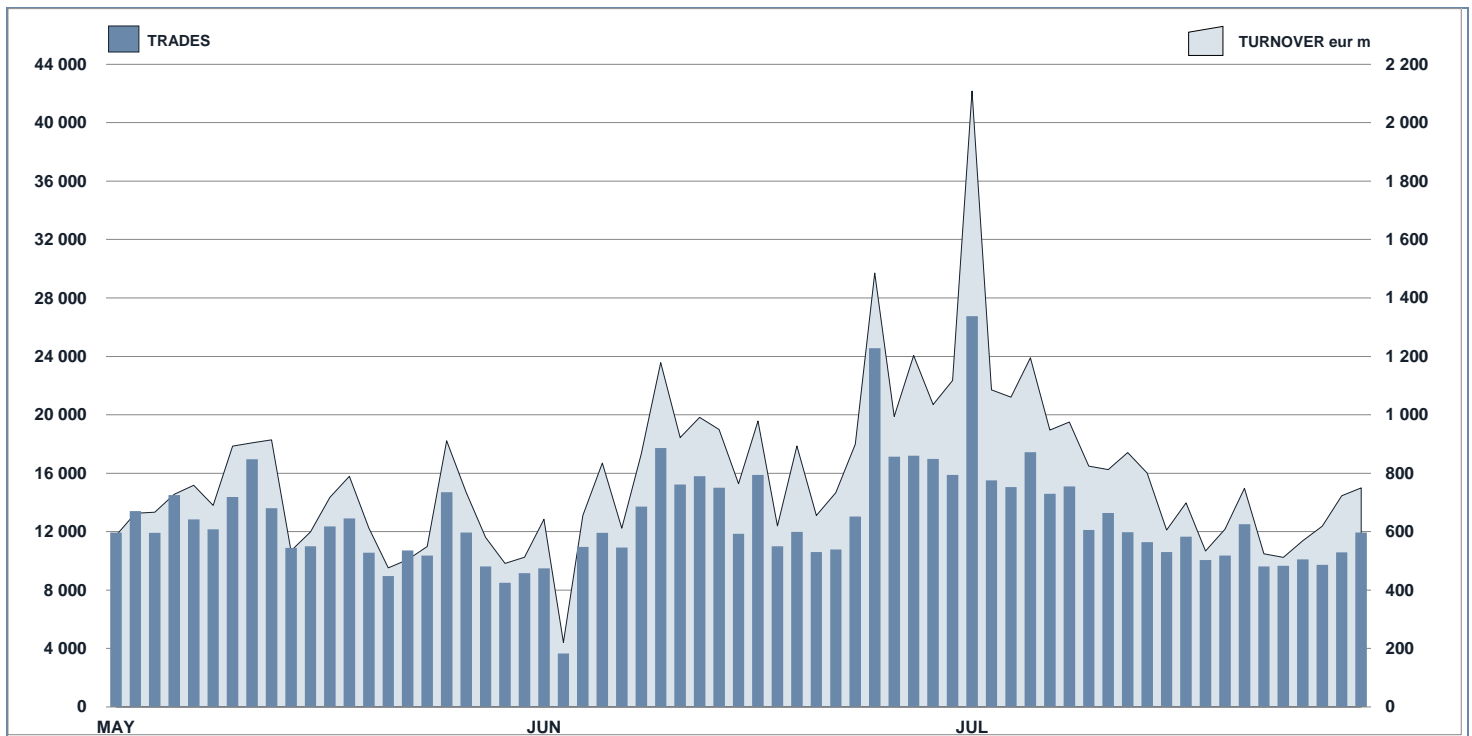
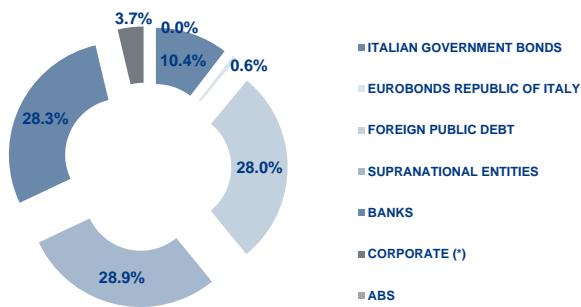


MOT Statistics
July 2016
MOT DAILY TURNOVER

MAIN INDICATORS

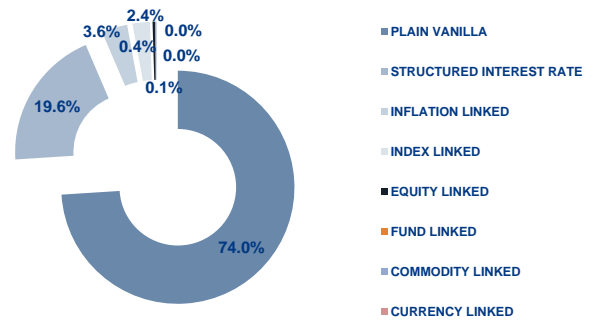
	LISTED BOND					TRADING						
	DEC 2015		JUNE 2016		JULY 2016		JUNE 2016		JULY 2016		JAN - JUL 2016	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2016	LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	117	121	22	121	25	216 781	17 884.4	171 796	15 797.4	1 526 172	123 126.9	
BONDS	307	280	2	276	3	33 739	480.8	44 238	863.5	272 474	4 123.1	
EUROBONDS and ABSs	685	764	121	762	127	50 752	888.4	53 861	912.0	355 066	5 936.1	
of which BONDS IN DISTRIBUTION	-	-	6	-	8	-	-	-	-	84	2.6	
TOTAL	1 109	1 165	145	1 159	155	301 272	19 253.6	269 895	17 572.9	2 153 712	133 186.1	
ISSUERS												
ITALIAN GOVERNMENT BONDS	117	121	22	121	25	216 781	17 884.4	171 796	15 797.4	1 526 172	123 126.9	
EUROBONDS REPUBLIC OF ITALY	9	8	-	7	-	2 031	41.5	2 131	47.4	13 819	268.7	
FOREIGN PUBLIC DEBT	311	326	29	325	30	21 592	406.2	15 106	327.4	138 134	2 413.0	
SUPRANATIONAL ENTITIES	309	338	47	335	49	18 031	296.0	25 339	368.7	126 524	1 942.5	
BANKS	324	328	40	328	44	36 003	516.5	49 599	933.2	297 970	4 569.0	
CORPORATE (*)	39	44	7	43	7	6 834	109.0	5 924	98.8	51 093	866.0	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 109	1 165	145	1 159	155	301 272	19 253.6	269 895	17 572.9	2 153 712	133 186.1	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	733	771	93	768	99	57 554	958.0	71 091	1 355.7	426 878	6 957.9	
STRUCTURED INTEREST RATE	185	204	29	203	30	25 924	398.5	26 208	410.3	193 501	3 012.7	
INFLATION LINKED	39	38	1	37	1	343	7.2	317	5.5	3 036	51.7	
INDEX LINKED	29	25	-	25	-	638	5.2	459	3.8	3 945	35.6	
EQUITY LINKED	4	4	-	4	-	28	0.2	17	0.2	139	1.0	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	-	2	-	1	-	4	0.1	7	0.1	41	0.4	
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	117	121	22	121	25	216 781	17 884.4	171 796	15 797.4	1 526 172	123 126.9	
TOTAL	1 109	1 165	145	1 159	155	301 272	19 253.6	269 895	17 572.9	2 153 712	133 186.1	

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 - JULY 2016				FOREIGN PUBLIC DEBT - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005094088	BTP TF 1,65% MZ32 EUR	2 110.3	25 355	ES0000012729	REGNO SPAGNA OBLIGACI TF 1,95% AP26 EUR	64.0	77
IT0005162828	BTP TF 2,7% MZ47 EUR	1 294.0	19 260	PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	31.4	1 338
IT0005083057	BTP TF 3,25% ST46 EUR	855.2	12 655	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	31.3	1 301
IT0004863608	BTP ITALIA OT16 EUR	741.9	3 091	PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	26.8	1 133
IT0003934657	BTP-1FB37 4%	739.6	11 523	XS1085735899	PORTUGAL TF 5,125% OT24 USD	18.8	1 543

EUROBONDS REPUBLIC OF ITALY - JULY 2016				SUPRANATIONAL ENTITIES - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	22.8	1 284	XS0648456167	EIB LG18 TRY 9,25	21.0	1 705
XS0100688190	ITALY 19EUR FRN	12.6	289	XS1014703851	EIB TF 10,5% DC17 BRL	20.7	2 171
XS0098449456	ITALY 29EUR FRN	6.2	177	XS1365236196	WORLD BANK TF MZ26 CALL USD	15.2	818
US465410AH18	ITALY SET23USD 6,875	5.3	373	XS1115184753	EIB TF 9,25% OT24 TRY	11.7	982
US465410BS63	ITALY 17USD 5,375	0.4	4	XS1136802615	EIB TF 10% GN18 BRL	11.3	1 172

BANKS - JULY 2016				CORPORATE - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	367.9	8 461	IT0005090995	CDP MC MZ22 EUR	47.6	1 831
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	37.7	3 288	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	7.5	613
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EU	26.0	1 800	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	6.7	348
IT0005120313	BANCO POP TV EUR3M+4,375 LG22 SUB TIER2	25.8	2 280	XS1042118106	GE COMPANY TF 2,5% MZ20 USD	3.9	217
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	21.9	1 240	IT0004760655	ENI OT17 TF 4,875 EUR	3.7	182

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JULY 2016				STRUCTURED INTEREST RATE - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005094088	BTP TF 1,65% MZ32 EUR	2 110.3	25 355	IT0005090995	CDP MC MZ22 EUR	47.6	1 831
IT0005162828	BTP TF 2,7% MZ47 EUR	1 294.0	19 260	IT0004771710	MPS NV17 STEPBYSTEP EUR BPOSTA 6ANNI	20.2	1 096
IT0005083057	BTP TF 3,25% ST46 EUR	855.2	12 655	XS1341083555	IMI COLLEZIO MC GE26 EUR	16.1	760
IT0003934657	BTP-1FB37 4%	739.6	11 523	IT0004761356	MPS 11/17 MC EUR CAP&FLOOR BANCOPOSTA 4	16.0	1 010
IT0005170839	BTP TF 1,60% GN26 EUR	461.2	3 547	XS1365236196	WORLD BANK TF MZ26 CALL USD	15.2	818

INFLATION LINKED - JULY 2016				INDEX LINKED - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004863608	BTP ITALIA OT16 EUR	741.9	3 091	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.9	113
IT0005012783	BTP ITALIA AP20 EUR	366.0	3 492	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.4	50
IT0005174906	BTP ITALIA AP24 EUR	365.5	3 417	IT0004924046	MEDIOBANCA SINTESI T MISTO MC NV21 USD	0.4	24
IT0004917958	BTP ITALIA AP17 EUR	333.2	3 768	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.4	39
IT0005105843	BTP ITALIA AP23 EUR	319.9	2 707	IT0004952401	MEDIOBANCA MB24 INDEX LINKED MC ST21 EUR	0.2	28

EQUITY LINKED - JULY 2016				OTHERS (*) - JULY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.1	14	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.1	7
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPP	0.0	2				
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.0	1				

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

News

In July, 3 Italian Government bonds and the following instruments were listed on MOT market:

- *"Obbligazioni Banca Mondiale Tasso Fisso 5,80% con Scadenza 22 Luglio 2021 in Rupie Indiane Pagabili in Euro" (ISIN XS1442212145)
- *"Obbligazioni Banca Mondiale Tasso Fisso 2,50% con Scadenza 22 Luglio 2021 in Renminbi Pagabili in Euro" (ISIN XS1442211923)
- *"Obbligazione Tasso Misto in Dollari USA Luglio 2026" (XS1396632504)
- *"Bund 0% due on 15th August 2026" (DE0001102408)
- *"Banca IMI S.p.A. Collezione Tasso Fisso Rublo Russo Opera II" (XS1435073512)
- *"Banca IMI S.p.A. Collezione Tasso Fisso Lira Turca Opera V" (XS1435073785)
- *"MEDIOBANCA OPERA 3,75% 2016/2026 subordinate Tier 2" (IT0005188351)

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