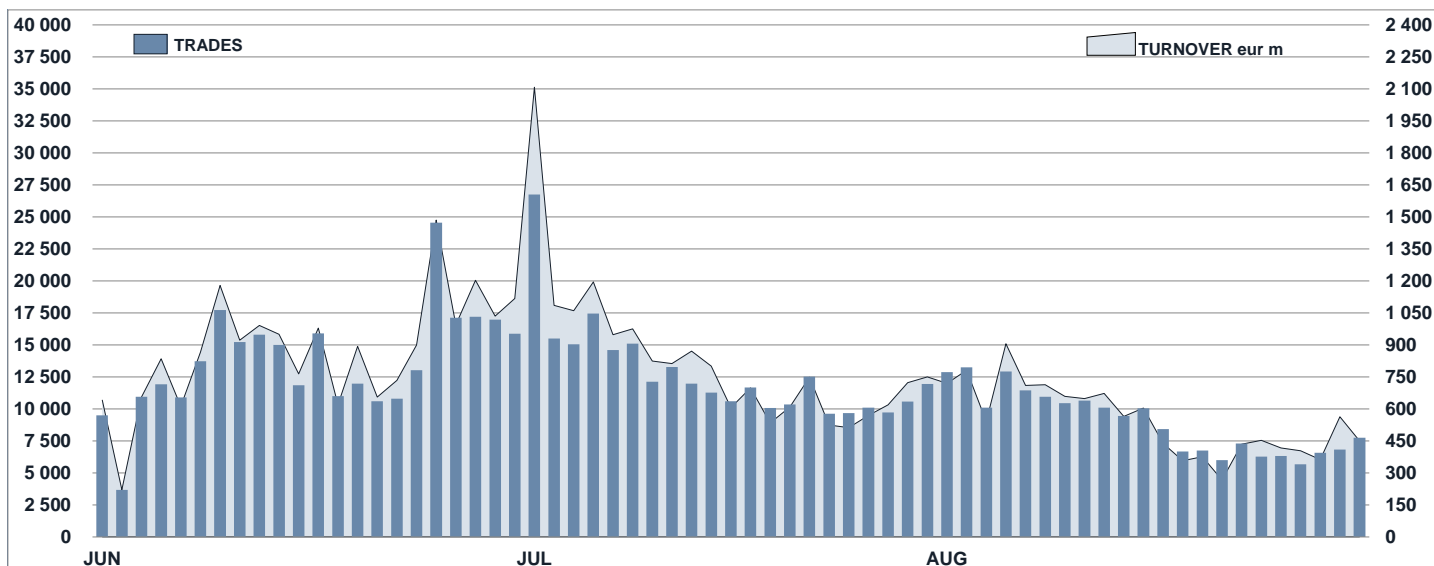




MOT Statistics

August 2016

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2015		JULY 2016		AUGUST 2016		JULY 2016		AUGUST 2016		JAN - AUG 2016		
LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
END of MONTH	END of MONTH	BEGIN of JAN 201	END of MONTH	BEGIN of JAN 2016	number	eur m	number	eur m	number	eur m	number	eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	117	121	25	120	27	171 796	15 797.4	127 894	10 939.3	1 654 066	134 066.2
BONDS	307	276	3	275	3	44 238	863.5	24 698	409.7	297 172	4 532.9
EUROBONDS and ABSs	685	762	127	778	145	53 861	912.0	44 172	690.1	399 238	6 626.2
of which BONDS IN DISTRIBUTION	-	-	8	-	8	-	-	-	-	84	2.6
<b>TOTAL</b>	<b>1 109</b>	<b>1 159</b>	<b>155</b>	<b>1 173</b>	<b>175</b>	<b>269 895</b>	<b>17 572.9</b>	<b>196 764</b>	<b>12 039.2</b>	<b>2 350 476</b>	<b>145 225.3</b>

ISSUERS

ITALIAN GOVERNMENT BONDS	117	121	25	120	27	171 796	15 797.4	127 894	10 939.3	1 654 066	134 066.2
EUROBONDS REPUBLIC OF ITALY	9	7	-	7	-	2 131	47.4	1 492	25.3	15 311	294.0
FOREIGN PUBLIC DEBT	311	325	30	333	38	15 106	327.4	16 300	321.1	154 434	2 734.0
SUPRANATIONAL ENTITIES	309	335	49	339	54	25 339	368.7	18 722	233.1	145 246	2 175.6
BANKS	324	328	44	331	49	49 599	933.2	28 375	464.4	326 345	5 033.4
CORPORATE (*)	39	43	7	43	7	5 924	98.8	3 981	56.0	55 074	922.0
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>1 109</b>	<b>1 159</b>	<b>155</b>	<b>1 173</b>	<b>175</b>	<b>269 895</b>	<b>17 572.9</b>	<b>196 764</b>	<b>12 039.2</b>	<b>2 350 476</b>	<b>145 225.3</b>

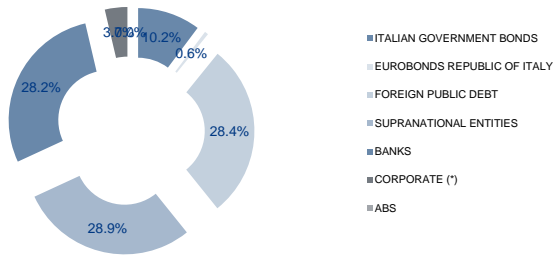
(\*) BOC and BOP are included

TYPE OF STRUCTURE

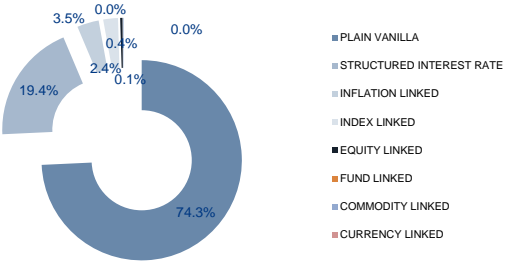
PLAIN VANILLA	733	768	99	782	116	71 091	1 355.7	50 199	844.9	477 077	7 802.8
STRUCTURED INTEREST RATE	185	203	30	204	31	26 208	410.3	18 216	248.8	211 717	3 261.5
INFLATION LINKED	39	37	1	37	1	317	5.5	197	4.5	3 233	56.2
INDEX LINKED	29	25	-	25	-	459	3.8	255	1.7	4 200	37.3
EQUITY LINKED	4	4	-	4	-	17	0.2	2	0.0	141	1.0
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	-	1	-	1	-	7	0.1	1	0.0	42	0.4
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	117	121	25	120	27	171 796	15 797.4	127 894	10 939.3	1 654 066	134 066.2
<b>TOTAL</b>	<b>1 109</b>	<b>1 159</b>	<b>155</b>	<b>1 173</b>	<b>175</b>	<b>269 895</b>	<b>17 572.9</b>	<b>196 764</b>	<b>12 039.2</b>	<b>2 350 476</b>	<b>145 225.3</b>

**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 - AUGUST 2016				FOREIGN PUBLIC DEBT - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005210650	BTP TF 1,25% DC26 EUR	1374.8	14 070	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	40.3	1 806
IT0005162828	BTP TF 2,7% MZ47 EUR	1005.1	15 061	PTOTEOE0012	PORTUGAL TF 2,875% LG26 EUR	39.6	1 800
IT0005094088	BTP TF 1,65% MZ32 EUR	837.4	12 992	PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	34.9	1 503
IT0003934657	BTP-1FB37 4%	599.5	9 111	XS1085735899	PORTUGAL TF 5,125% OT24 USD	29.4	2 060
IT0005083057	BTP TF 3,25% ST46 EUR	505.8	7 809	PTOTESOE0013	PORTUGAL TF 2,2% OT22 EUR	23.1	478

EUROBONDS REPUBLIC OF ITALY - AUGUST 2016				SUPRANATIONAL ENTITIES - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	16.0	974	XS1014703851	EIB TF 10,5% DC17 BRL	15.5	1 568
XS0098449456	ITALY 29EUR FRN	3.3	134	XS0848049838	EIB TF 6% OT19 ZAR	12.9	1 110
US465410AH18	ITALY SET23USD 6,875	3.3	293	XS1167524922	EIB TF 8,125% DC26 ZAR	8.3	903
XS0100688190	ITALY 19EUR FRN	2.1	87	XS1365236196	WORLD BANK TF MZ26 CALL USD	8.2	536
US465410BS63	ITALY 17USD 5,375	0.6	4	XS1398573136	EIB SC MG26 CALL USD	5.7	462

BANKS - AUGUST 2016				CORPORATE - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	128.7	3 456	IT0005090995	CDP MC MZ22 EUR	24.2	1 089
IT0004968223	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	18.1	1 512	US465410BG26	ITALY 33USD 5,375	16.0	974
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	13.9	651	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	5.2	439
IT0005120313	BANCO POP TV EUR3M+4,375 LG22 SUB TIER2	12.5	1 003	IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	4.1	432
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	12.4	696	IT0005108490	AUTOTRADE TF 1,625% GN23 EUR	2.1	134

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

PLAIN VANILLA - AUGUST 2016				STRUCTURED INTEREST RATE - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005210650	BTP TF 1,25% DC26 EUR	1374.8	14 070	IT0005090995	CDP MC MZ22 EUR	24.2	1 089
IT0005162828	BTP TF 2,7% MZ47 EUR	1005.1	15 061	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	13.9	651
IT0005094088	BTP TF 1,65% MZ32 EUR	837.4	12 992	XS1396632504	CS MC LG26 USD	10.0	662
IT0003934657	BTP-1FB37 4%	599.5	9 111	XS1378969072	IMI COLLEZIO MC MG24 USD	9.9	438
IT0005083057	BTP TF 3,25% ST46 EUR	505.8	7 809	XS1379091546	IMI COLLEZIO MC MG26 EUR	9.2	524

INFLATION LINKED - AUGUST 2016				INDEX LINKED - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005174906	BTP ITALIA AP24 EUR	374.0	2 689	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.5	88
IT0005105843	BTP ITALIA AP23 EUR	250.1	2 039	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.2	18
IT0005012783	BTP ITALIA AP20 EUR	247.0	2 430	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.1	28
IT0004969207	BTP ITALIA NV17 EUR	213.9	2 943	IT0004936149	MEDIOBANCA MB22 INDEX LINKED MC AG21 EUR	0.1	11
IT0004917958	BTP ITALIA AP17 EUR	160.8	2 293	IT0005013054	MEDIOBANCA MB37 MC IND LINK MG21 EUR	0.1	14

EQUITY LINKED - AUGUST 2016				OTHERS (*) - AUGUST 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.0	1	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.021332	1
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.0	1				

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

**News**

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

- \*Bobl 0% due on 8th October 2021\* (DE0001141745)
- \*Bonos 0.75% due on 30/07/2021\* (ES00000128B8)
- \*Obligaciones 1.30% due on 31/10/2026\* (ES00000128H5)
- \*Minimum USD 15,000,000 Callable Step-Up Fixed Rate Bonds due 10th August 2026\* (XS1434092364)
- \*OAT 4% due on 25th April 2055\* (FR0010171975)
- \*Kingdom of Netherlands 0% notes due 15/01/2022\* (NL0011896857)
- \*Kingdom of Netherlands 4% notes due 15/07/2018\* (NL0006227316)
- \*Kingdom of Netherlands 1.25% notes due 15/01/2018\* (NL0010200606)
- \*Kingdom of Netherlands 4.50% notes due 15/07/2017\* (NL0006007239)

- \*KFW USD 1.000% Global Notes due 2019\* (US000769HA50)
- \*KFW USD 1.125% Global Notes due 2018\* (US000769GT50)
- \*KFW USD 1.125% Global Notes due 2018\* (US000769GS77)
- \*IBRD USD 0.875 per cent. Notes due August 15, 2019\* (US459058FK42)
- \*EIB TRY Zero Coupon Bonds due 5th April, 2024\* (XS1388668165)
- \*EIB SEK 1.750 per cent. Bonds due 12th November, 2026\* (XS1347679448)
- \*EIB CAD 2.625 per cent. Bonds due 24 September 2018\* (XS0973079469)
- \*KFW TRY 9.25 per cent. Notes due May 15, 2017\* (XS1023447409)
- \*Rentenbank ZAR 8.250 per cent. Notes due 23rd May, 2022\* (XS1069178173)

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