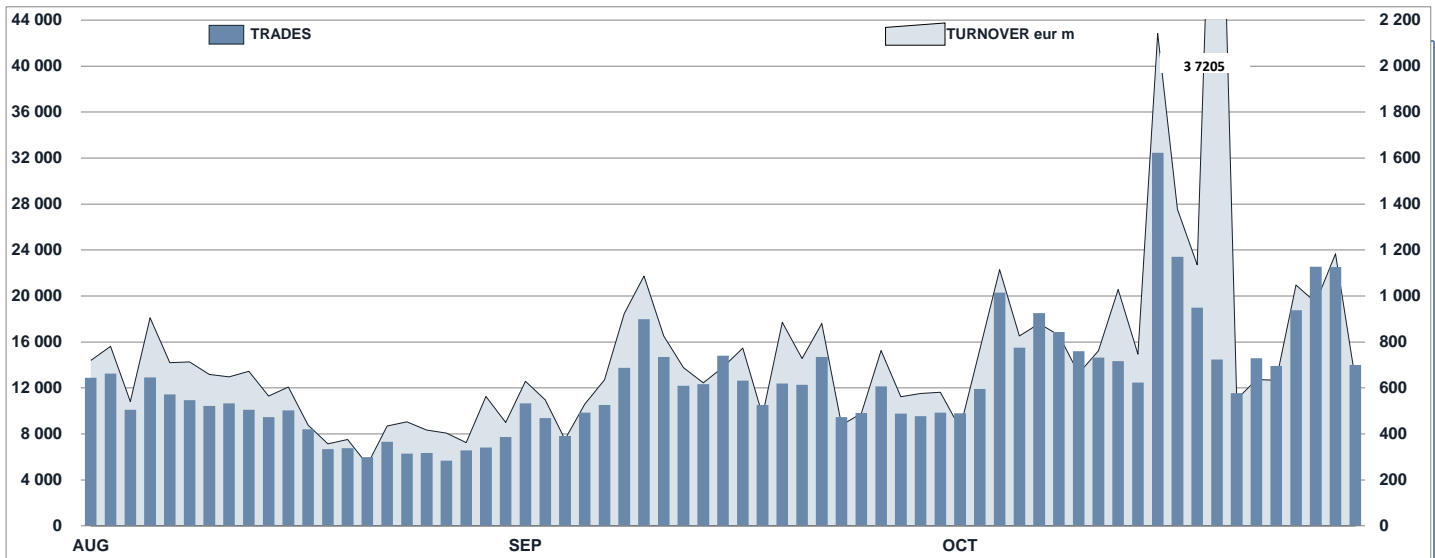




MOT Statistics

October 2016

MOT DAILY TURNOVER



MAIN INDICATORS

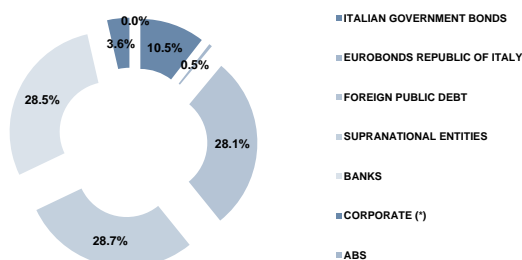
LISTED BOND

TRADING

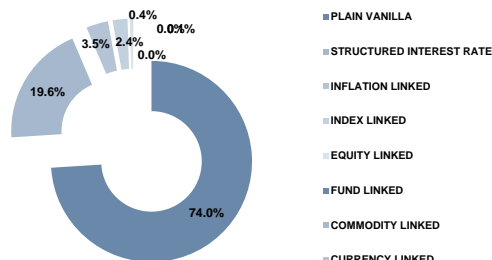
	LISTED BOND			TRADING		SEPTEMBER 2016		OCTOBER 2016		JAN - OCT 2016	
	LISTED END of MONTH	SEPTEMBER 2016 LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
ITALIAN GOVERNMENT BONDS	117	120	31	123	37	172 649	13 357.6	258 971	20 627.7	2 085 686	168 051.5
BONDS	307	270	3	267	3	29 815	469.1	32 615	480.1	359 602	5 482.1
EUROBONDS and ABSs	685	780	158	779	168	54 577	886.8	65 141	1 020.2	518 956	8 533.2
of which BONDS IN DISTRIBUTION	-	-	10	2	12	83	2.4	1	0.0	168	5.0
TOTAL	1 109	1 170	192	1 169	208	257 041	14 713.5	356 727	22 128.0	2 964 244	182 066.8
ISSUERS											
ITALIAN GOVERNMENT BONDS	117	120	31	123	37	172 649	13 357.6	258 971	20 627.7	2 085 686	168 051.5
EUROBONDS REPUBLIC OF ITALY	9	6	-	6	-	1 684	33.9	2 131	42.3	19 126	370.2
FOREIGN PUBLIC DEBT	311	331	39	329	41	23 545	444.6	21 769	368.7	199 748	3 547.3
SUPRANATIONAL ENTITIES	309	336	58	336	65	20 228	279.1	27 030	373.5	192 504	2 828.2
BANKS	324	335	57	333	58	33 514	506.5	39 779	600.2	399 638	6 140.1
CORPORATE (*)	39	42	7	42	7	5 421	91.8	7 047	115.6	67 542	1 129.4
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	1 109	1 170	192	1 169	208	257 041	14 713.5	356 727	22 128.0	2 964 244	182 066.8
(*) BOC and BOP are included.											
TYPE OF STRUCTURE											
PLAIN VANILLA	733	779	124	774	131	61 623	1 023.1	68 650	1 050.3	607 350	9 876.2
STRUCTURED INTEREST RATE	185	205	35	205	37	21 982	322.4	28 260	441.4	261 959	4 025.3
INFLATION LINKED	39	36	1	37	2	315	6.7	333	5.2	3 881	68.1
INDEX LINKED	29	25	1	25	1	448	3.6	482	3.0	5 130	43.9
EQUITY LINKED	4	4	-	4	-	21	0.1	23	0.3	185	1.4
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	-	1	-	1	-	3	0.0	8	0.0	53	0.4
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	117	120	31	123	37	172 649	13 357.6	258 971	20 627.7	2 085 686	168 051.5
TOTAL	1 109	1 170	192	1 169	208	257 041	14 713.5	356 727	22 128.0	2 964 244	182 066.8

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 - OCTOBER 2016

ISIN	DESC	eur m	TRADES
IT0005217770	BTP ITALIA OT24 EUR	5 462.0	35 114
IT0005217390	BTP TF 2.8% MZ67 EUR	1 651.4	43 038
IT0005162828	BTP TF 2.7% MZ47 EUR	1 273.3	25 884
IT0005094088	BTP TF 1.65% MZ32 EUR	1 179.5	23 444
IT0004917958	BTP ITALIA AP17 EUR	965.5	5 582

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2016

ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	19.6	1 153
US465410AH18	ITALY SET23USD 6,875	8.7	478
XS0098449456	ITALY 29EUR FRN	8.2	333
XS0100688190	ITALY 19EUR FRN	4.6	158
US465410BS63	ITALY 17USD 5,375	1.2	9

BANKS - OCTOBER 2016

ISIN	DESC	eur m	TRADES
XS1490787113	IMI COLLEZIO MC ST26 EUR	55.3	1 908
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	54.9	2 732
XS1490786735	IMI COLLEZIO MC ST22 USD	28.9	1 194
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	22.7	1 694
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	19.5	1 821

FOREIGN PUBLIC DEBT - OCTOBER 2016

ISIN	DESC	eur m	TRADES
PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	96.8	4 626
PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	52.3	2 173
XS1085735899	PORTUGAL TF 5,125% OT24 USD	37.2	2 616
PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	26.9	1 319
GR0114028534	GGB TF 4,75% AP19 EUR	8.6	881

SUPRANATIONAL ENTITIES - OCTOBER 2016

ISIN	DESC	eur m	TRADES
XS1014703851	EIB TF 10,5% DC17 BRL	25.8	2 339
XS0848049838	EIB TF 6% OT19 ZAR	19.5	1 158
XS1488416329	WORLD BANK TF 7,6% ST19 BRL	19.5	1 511
XS1167524922	EIB TF 8,125% DC26 ZAR	10.5	914
XS1342860167	EIB TF 4,75% GE21 MXN	10.2	1 357

CORPORATE - OCTOBER 2016

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	55.9	2 468
US465410BG26	ITALY 33USD 5,375	19.6	1 153
IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	10.9	980
XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	6.3	509
XS1042118106	GE COMPANY TF 2,5% MZ20 USD	4.1	157

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2016

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 651.4	43 038
IT0005162828	BTP TF 2,7% MZ47 EUR	1 273.3	25 884
IT0005094088	BTP TF 1,65% MZ32 EUR	1 179.5	23 444
IT0005210650	BTP TF 1,25% DC26 EUR	804.7	11 962
IT0005083057	BTP TF 3,25% ST46 EUR	478.3	10 107

INFLATION LINKED - OCTOBER 2016

ISIN	DESC	eur m	TRADES
IT0005217770	BTP ITALIA OT24 EUR	5 462.0	35 114
IT0004917958	BTP ITALIA AP17 EUR	965.5	5 582
IT0005174806	BTP ITALIA AP24 EUR	689.9	6 813
IT0004969207	BTP ITALIA NV17 EUR	496.7	5 085
IT0005012783	BTP ITALIA AP20 EUR	369.2	4 225

EQUITY LINKED - OCTOBER 2016

ISIN	DESC	eur m	TRADES
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.2	5
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.1	12
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVLUPO	0.0	6

STRUCTURED INTEREST RATE - OCTOBER 2016

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	55.9	2 468
XS1490787113	IMI COLLEZIO MC ST26 EUR	55.3	1 908
XS1490786735	IMI COLLEZIO MC ST22 USD	28.9	1 194
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	12.1	616
IT0001307286	MEDIOLOMB-19EU 3 RFC	9.9	402

INDEX LINKED - OCTOBER 2016

ISIN	DESC	eur m	TRADES
XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.7	148
IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.3	46
IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.3	32
IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.3	46
IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	25

OTHERS (*) - OCTOBER 2016

ISIN	DESC	eur m	TRADES
XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	8

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

News

In October, 6 Italian Government bonds and the following instruments were listed on MOT market:

- *Obbligazione Tasso Fisso 3.00% Callable in Dollari USA Ottobre 2026* (XS1494536367)
- *Obbligazione 0,30% due on 30/11/2021* (ES00000128D4)
- *Republic of Finland EUR 0.00 per cent. notes due on 15th September 2023* (FI4000219787)
- *EIB EUR 0.00 per cent. EARNs due 16 October 2023* (XS1469409679)
- *EIB EUR 0.50 per cent. Climate Awareness Bonds due 13 November 2037* (XS1500338618)
- *EBRD USD 1,125 per cent. Global Notes due 24 August 2020* (US29874QCX07)
- *IBRD USD 1,375 per cent. Notes due September 20, 2021* (US459058FP39)
- *Minimum USD 15,000,000 Callable Step-Up Fixed Rate Bonds due 3rd October 2026* (XS1486060640)
- *Obbligazioni Banca Mondiale Tasso Fisso 6.80% con Scadenza 16 Novembre 2019 in Lira Turca Pagabili in Euro* (XS1508503809)
- *Obbligazioni Banca Mondiale Tasso Fisso 4.10% con Scadenza 16 Novembre 2019 in Peso Messicano Pagabili in Euro* (XS1508504526)

Markets Analysis

Piazza degli Affari, 6 - 20123 Milano
 T +39 02 724261 | Fax +39 02 8646.4323
 e-mail: markets_analysis@borsaitaliana.it
 www.borsaitaliana.it

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana"). All reasonable efforts have been made to ensure that the Information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.

© October 2016 Borsa Italiana S.p.A. All rights reserved.



London
 Stock Exchange Group