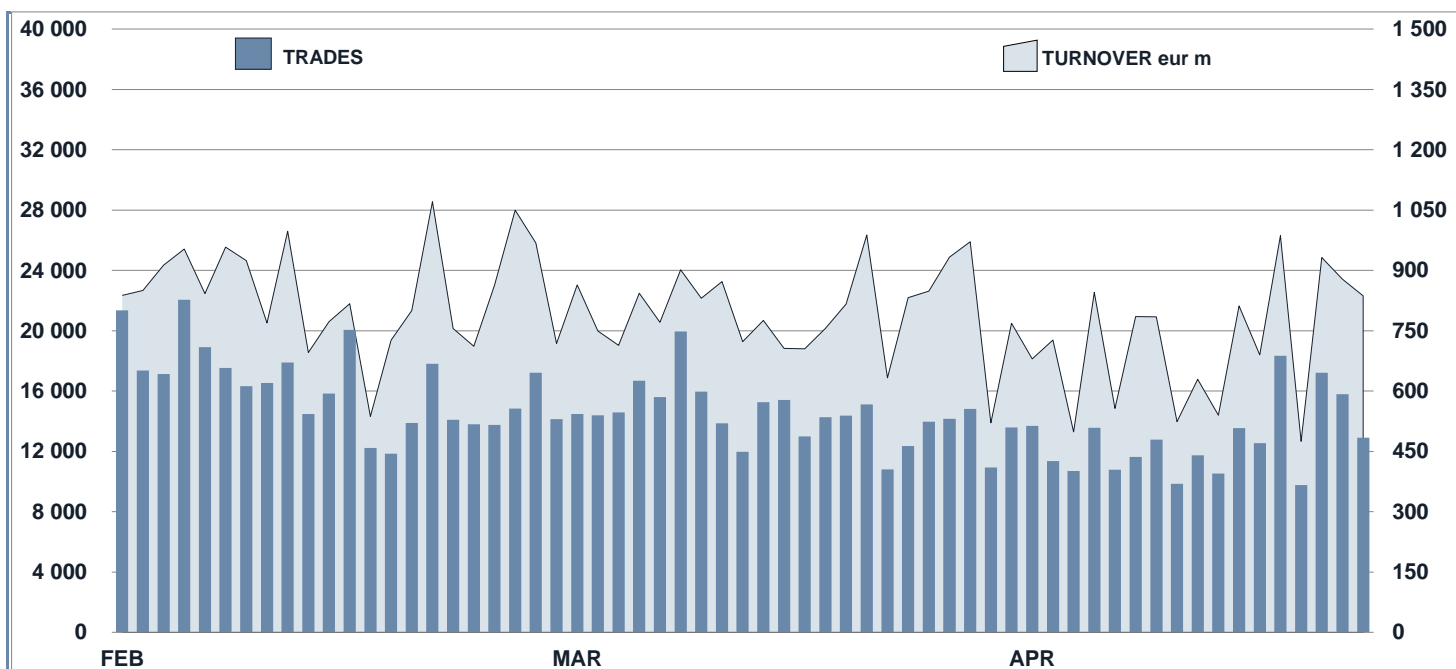




MOT Statistics

April 2017

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2016		MARCH 2017		APRIL 2017		MARCH 2017		APRIL 2017		JAN - APR 2017	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	121	123	11	123	15	231 752	16 841.1	155 716	11 831.3	838 734	58 393.8
BONDS	258	244	6	239	6	27 514	443.3	18 678	296.3	100 393	1 592.7
EUROBONDS and ABSs	789	864	93	883	122	74 143	1 160.4	56 030	825.1	280 483	4 083.7
of which BONDS IN DISTRIBUTION	-	-	2	-	3	-	-	42	1.7	158	3.4
TOTAL	1 168	1 231	110	1 245	143	333 409	18 444.9	230 424	12 952.7	1 219 610	64 070.2

ISSUERS

ITALIAN GOVERNMENT BONDS	121	123	11	123	15	231 752	16 841.1	155 716	11 831.3	838 734	58 393.8
EUROBONDS REPUBLIC OF ITALY	6	6	-	6	-	1 988	37.8	1 466	25.3	7 674	136.9
FOREIGN PUBLIC DEBT	334	353	26	371	49	23 054	416.7	19 848	304.8	93 113	1 459.7
SUPRANATIONAL ENTITIES	338	375	47	373	50	33 373	480.1	24 054	345.0	122 355	1 691.9
BANKS	326	329	24	328	26	36 954	577.3	25 006	377.9	133 440	2 025.5
CORPORATE (*)	43	45	2	44	3	6 288	91.7	4 334	68.5	24 294	362.3
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	1 168	1 231	110	1 245	143	333 409	18 444.9	230 424	12 952.7	1 219 610	64 070.2

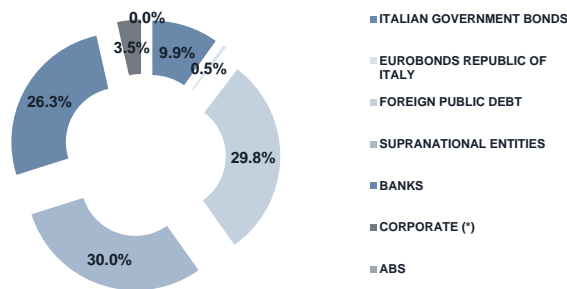
(*) BOC and BOP are included

TYPE OF STRUCTURE

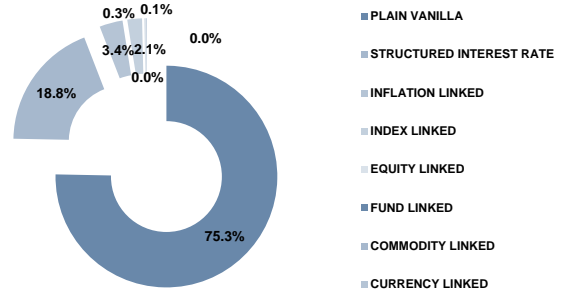
PLAIN VANILLA	774	829	89	845	117	74 053	1 214.8	55 157	860.5	280 353	4 233.7
STRUCTURED INTEREST RATE	207	212	9	211	10	26 573	373.3	18 854	249.1	97 049	1 392.9
INFLATION LINKED	37	38	1	38	1	599	11.3	270	5.8	1 487	31.4
INDEX LINKED	24	24	-	24	-	421	4.3	395	5.1	1 903	17.1
EQUITY LINKED	4	4	-	3	-	10	0.1	32	0.9	81	1.4
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	1	0.0	-	-	3	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	123	11	123	15	231 752	16 841.1	155 716	11 831.3	838 734	58 393.8
TOTAL	1 168	1 231	110	1 245	143	333 409	18 444.9	230 424	12 952.7	1 219 610	64 070.2

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 - APRIL 2017				FOREIGN PUBLIC DEBT - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	764.17	22 063	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	50.19	2 836
IT0005240830	BTP TF 2,20% GN27 EUR	655.73	7 752	XS1085735899	PORTUGAL TF 5,125% OT24 USD	35.08	2 418
IT0005162828	BTP TF 2,7% MZ47 EUR	575.58	12 913	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	31.20	1 749
IT0005177909	BTP TF 2,25% ST36 EUR	518.96	6 378	PTOTEK0E0011	PORTUGAL TF 2,875% OT25 EUR	18.91	305
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	474.42	3 140	PTOTET0E0012	PORTUGAL TF 2,875% LG26 EUR	12.59	794

EUROBONDS REPUBLIC OF ITALY - APRIL 2017				SUPRANATIONAL ENTITIES - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	15.33	918	XS0848049838	EIB TF 6% OT19 ZAR	15.75	968
US465410AH18	ITALY SET23USD 6,875	5.53	347	XS1167524922	EIB TF 8,125% DC26 ZAR	12.85	1 230
XS0098449456	ITALY 29EUR FRN	2.58	140	XS1190713054	EIB TF 4% FB20 MXN	12.83	569
XS0100688190	ITALY 19EUR FRN	1.63	59	XS1014703851	EIB TF 10,5% DC17 BRL	9.73	774
US465410BS63	ITALY 17USD 5,375	0.19	2	XS1442212145	WORLD BANK SUSTAINABLE TF 5,8% LG21 INR	9.44	687

BANKS - APRIL 2017				CORPORATE - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004966823	BANCO BPM TF 5,50% NV20 LT2 AMORT EUR	15.38	757	IT0005090995	CDP MC MZ22 EUR	22.73	1 067
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUI	15.35	849	US465410BG26	ITALY 33USD 5,375	15.33	918
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	13.83	1 037	IT0005108490	AUTOSTRATE TF 1,625% GN23 EUR	6.12	168
XS1490787113	IMI COLLEZIO MC ST26 EUR	13.39	892	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	5.21	362
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	13.19	775	IT0005009524	TIP TF 4,75% 2014-2020 EUR	4.38	250

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - APRIL 2017				STRUCTURED INTEREST RATE - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	764.17	22 063	IT0005090995	CDP MC MZ22 EUR	22.73	1 067
IT0005240830	BTP TF 2,20% GN27 EUR	655.73	7 752	XS1490787113	IMI COLLEZIO MC ST26 EUR	13.39	892
IT0005162828	BTP TF 2,7% MZ47 EUR	575.58	12 913	IT0004457070	UBI MZ19 MC SUB CALL	10.89	704
IT0005177909	BTP TF 2,25% ST36 EUR	518.96	6 378	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	10.37	757
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	474.42	3 140	XS1551929760	IMI SERIE IV MC GE27 EUR	10.20	450

INFLATION LINKED - APRIL 2017				INDEX LINKED - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004917958	BTP ITALIA AP17 EUR	365.48	674	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.25	61
IT0005012783	BTP ITALIA AP20 EUR	326.90	2 811	IT0004952401	MEDIOBANCA MB24 INDEX LINKED MC ST21 EUR	0.80	27
IT0004969207	BTP ITALIA NV17 EUR	262.19	2 290	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.52	95
IT0005058919	BTP ITALIA OT20 EUR	239.04	2 095	IT0005013054	MEDIOBANCA MB37 MC IND LINK MG21 EUR	0.44	30
IT0005105843	BTP ITALIA AP23 EUR	144.80	1 903	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.33	41

EQUITY LINKED - APRIL 2017				OTHERS (*) - APRIL 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE000UB8DRS5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.76	23				
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPP	0.10	7				
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.02	2				

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

News

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

- Bilhetes do Tesouro due on 19th May 2017 (PTPBTLGE0020)
- Bilhetes do Tesouro due on 21st July 2017 (PTPBTMGE0029)
- Bilhetes do Tesouro due on 22nd September 2017 (PTPBTXGE0034)
- Bilhetes do Tesouro due on 17th November 2017 (PTPBTYGE0033)
- Bilhetes do Tesouro due on 19th January 2018 (PTPBTZGE0030)
- Bilhetes do Tesouro due on 16th March 2018 (PTPBTZGE0024)
- Letras due on 09/03/2018 (ES0L01803094)
- Letras due on 16/02/2018 (ES0L01802161)
- Letras due on 19/01/2018 (ES0L01801197)
- Letras due on 08/12/2017 (ES0L01712089)
- Letras due on 17/11/2017 (ES0L01711172)
- Letras due on 13/10/2017 (ES0L01710133)
- Letras due on 15/09/2017 (ES0L01709150)
- Letras due on 18/08/2017 (ES0L01708186)
- Letras due on 14/07/2017 (ES0L01707147)
- Letras due on 16/06/2017 (ES0L01706164)
- Letras due on 12/05/2017 (ES0L01705125)
- Ireland Treasury Bill due on 19th March 2018 (IE00BV8C9C30)
- Ireland Treasury Bill due on 18th December 2017 (IE00BV8C9962)
- Ireland Treasury Bill due on 19th September 2017 (IE00BV8C9855)
- EIB MXN 6.500 per cent. Bonds due 7th July, 2027 (XS1586672144)
- EFSF EUR 0.375 per cent. Guaranteed Notes due 11 October 2024 (EU000A1G0DQ6)
- OAT 1% due on 25th May 2027 (FR0013250560)
- Republic of Austria EUR 0.50 per cent. notes due on 20th April 2027 (AT0000A1VGK0)
- Obbligazione Tasso Fisso 7.20% Rublo Russo Aprile 2019 (XS1583935140)
- Obbligazione Tasso Fisso 6.50% Peso Messicano Aprile 2020 (XS1583933954)
- Letras due on 06/04/2018 (ES0L01804068)
- Obbligazioni Banca Mondiale Tasso Fisso 6,65% con Scadenza 28 Aprile 2020 in Real Brasiliani Pagabili in Euro (XS1593538694)
- Issue of EUR 90,000,000 Ten-Year EUR Fixed to Floating Rate Notes linked to the 3-Month EURIBOR, due April 20, 2027 (XS1561100600)

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