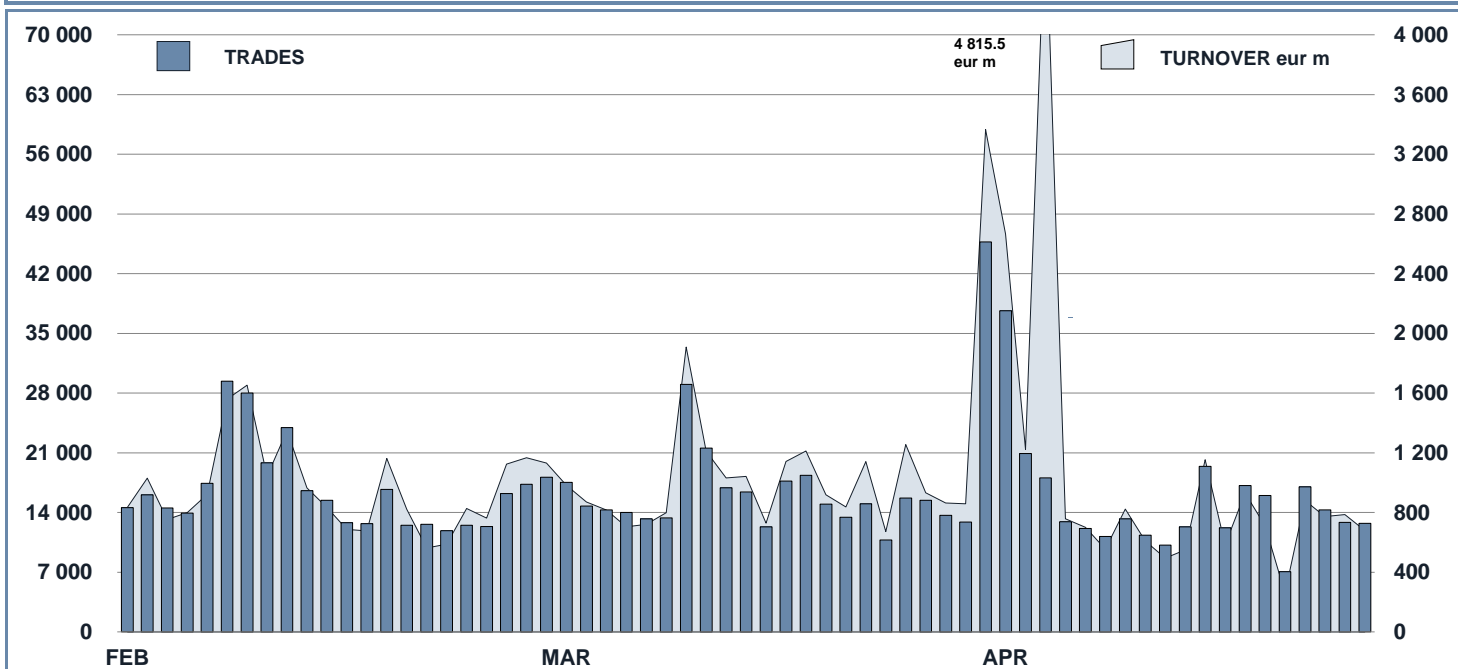




MOT Statistics

April 2016

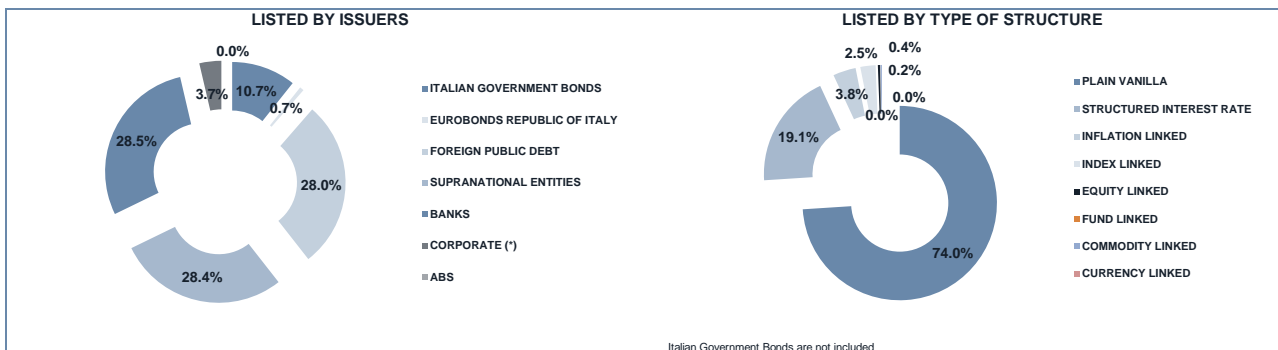
MOT DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2015		MARCH 2016		APRIL 2016		MARCH 2016		APRIL 2016		JAN - APR 2016	
	LISTED	END of MONTH	LISTED	BEGIN of MONTH	LISTED	BEGIN of MONTH	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	117	121	11	123	17	244 061	19 472.5	266 225	22 996.1	954 949	75 952.6	
BONDS	307	293	1	290	2	39 462	569.9	31 543	488.0	165 372	2 352.4	
EUROBONDS and ABSs	685	728	62	736	83	53 273	883.0	49 652	757.5	198 813	3 236.9	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	2	-	4	-	-	28	0.4	65	1.5	
TOTAL	1 109	1 142	74	1 149	102	336 796	20 925.4	347 420	24 241.6	1 319 134	81 541.9	
ISSUERS												
ITALIAN GOVERNMENT BONDS	117	121	11	123	17	244 061	19 472.5	266 225	22 996.1	954 949	75 952.6	
EUROBONDS REPUBLIC OF ITALY	9	8	-	8	-	2 219	42.9	1 598	29.0	8 108	151.2	
FOREIGN PUBLIC DEBT	311	323	18	322	23	19 518	338.9	21 302	321.5	79 802	1 301.9	
SUPRANATIONAL ENTITIES	309	322	23	326	31	18 313	279.4	16 599	246.0	66 311	1 015.2	
BANKS	324	329	20	328	26	44 497	643.4	35 457	536.7	177 920	2 568.6	
CORPORATE (*)	39	39	2	42	5	8 188	148.3	6 239	112.4	32 044	552.5	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 109	1 142	74	1 149	102	336 796	20 925.4	347 420	24 241.6	1 319 134	81 541.9	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	733	757	50	759	67	63 351	987.6	54 805	822.1	246 664	3 781.7	
STRUCTURED INTEREST RATE	185	192	12	196	17	28 298	450.8	25 412	411.7	112 955	1 749.1	
INFLATION LINKED	39	40	1	39	1	509	9.3	504	8.0	2 071	35.0	
INDEX LINKED	29	26	-	26	-	554	5.1	445	3.6	2 412	23.0	
EQUITY LINKED	4	4	-	4	-	22	0.1	24	0.1	68	0.5	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	-	2	-	2	-	1	0.0	5	0.0	15	0.1	
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	117	121	11	123	17	244 061	19 472.5	266 225	22 996.1	954 949	75 952.6	
TOTAL	1 109	1 142	74	1 149	102	336 796	20 925.4	347 420	24 241.6	1 319 134	81 541.9	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - APRIL 2016				FOREIGN PUBLIC DEBT - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005174906	BTP ITALIA AP24 EUR	8 456.56	59 893	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	65.13	3 648
IT0005162828	BTP TF 2,7% MZ47 EUR	1 439.93	30 329	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	42.53	2 432
IT0005094088	BTP TF 1,65% MZ32 EUR	1 368.26	28 015	XS1085735899	PORTUGAL TF 5,125% OT24 USD	21.36	1 689
IT0005083057	BTP TF 3,25% ST46 EUR	946.71	16 095	ES00000127A2	REGNO SPAGNA OBLIGACI TF 1,95% LG30 EUR	15.80	478
IT0005105843	BTP ITALIA AP23 EUR	795.14	7 928	PTTOTEOE0012	PORTUGAL TF 2,875% LG26 EUR	14.53	962

EUROBONDS REPUBLIC OF ITALY - APRIL 2016				SUPRANATIONAL ENTITIES - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410B326	ITALY 33USD 5,375	10.90	864	XS1014703851	EIB TF 10,5% DC17 BRL	14.16	1 429
XS0100688190	ITALY 19EUR FRN	7.70	217	XS1365236196	WORLD BANK TF MZ26 CALL USD	14.00	666
US465410A4H18	ITALY SET23USD 6,875	7.21	401	US298785G594	EIB TF 1,875% FB25 USD	7.95	370
XS0098449456	ITALY 29EUR FRN	2.64	103	XS0648049838	EIB TF 6% OT19 ZAR	7.88	737
US465410B563	ITALY 17USD 5,375	0.46	5	XS0648456167	EIB LG18 TRY 9,25	7.51	626

BANKS - APRIL 2016				CORPORATE - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1341083555	IMI COLLEZIO MC GE26 EUR	31.61	1 294	IT0005090995	CDP MC MZ22 EUR	34.62	1 468
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	27.00	2 120	IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	26.53	715
IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	22.25	707	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	8.52	717
XS1377769879	UNICR BANK PREMIERE MC AP26 USD	20.60	841	IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	6.70	505
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	19.34	1 474	XS1042118106	GE COMPANY TF 2,5% MZ20 USD	3.83	197

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - APRIL 2016				STRUCTURED INTEREST RATE - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005162828	BTP TF 2,7% MZ47 EUR	1 439.93	30 329	IT0005090995	CDP MC MZ22 EUR	34.62	1 468
IT0005094088	BTP TF 1,65% MZ32 EUR	1 368.26	28 015	XS1341083555	IMI COLLEZIO MC GE26 EUR	31.61	1 294
IT0005083057	BTP TF 3,25% ST46 EUR	946.71	16 095	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	22.25	707
IT0003934657	BTP-1FB37 4%	574.76	12 055	XS1377769879	UNICR BANK PREMIERE MC AP26 USD	20.60	841
IT0005137614	OCT-EU TV EUR6M+0,7% DC22 EUR	434.53	1 712	XS1341083555	IMI COLLEZIO MC GE23 USD	18.97	791

INFLATION LINKED - APRIL 2016				INDEX LINKED - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005174906	BTP ITALIA AP24 EUR	8 456.56	59 893	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.75	115
IT0005105843	BTP ITALIA AP23 EUR	795.14	7 928	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.42	70
IT0005012783	BTP ITALIA AP20 EUR	610.86	7 036	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.41	40
IT0004969207	BTP ITALIA NV17 EUR	517.69	7 030	IT0004952401	MEDIOBANCA MB24 INDEX LINKED MC ST21 EUR	0.37	47
IT0004917958	BTP ITALIA AP17 EUR	423.25	5 933	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.31	45

EQUITY LINKED - APRIL 2016				OTHERS (*) - APRIL 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.13	24	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.02	5

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

News

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

- Obbligazione Tasso Misto in Euro Marzo 2024 (XS1355035335)
- Republic of Poland 3.25 per cent. Notes due 6 April 2026(US731011AU68)
- IBRD USD 1.375 per cent. Notes due March 30, 2020(US459058FA69)
- IBRD USD 1.625 per cent. Notes due March 9, 2021(US459058EW98)
- KFW USD 1.625% Global Notes due 2021(US500769GX62)
- EIB ZAR 8.50 per cent. Bonds due 14th June, 2019(XS1386404427)
- Obbligazione tasso misto in Sterline Inglesi 12 Aprile 2026 (XS1385360505)
- Obbligazione tasso fisso 11.0% Real Brasiliano 12 Aprile 2019 (IT0006734344)
- Premiere Bond GBP 3.10% Fixed to Floater 11.04.2026(XS137799355)
- Premiere Bond USD 4.20% Fixed to Floater 11.04.2026(XS137769879)
- Issue of up to GBP 15,000,000 Fixed Rate Step-Up Notes due 2021 (XS1366716261)
- OAT 1.25% due on 25th May 2036(FR0013154044)
- OAT 1.75% due on 25th May 2066(FR0013154028)
- EIB USD 2.125% Notes Due 2026(US298785HD17)
- EIB EUR 0.375 per cent. EARNs due 14 April 2026(XS1394055872)
- OAT 0% due on 25th May 2021(FR0013157096)
- Kingdom of Belgium 1.60% notes due 22/06/2047(BE0000338476)
- KFW TRY 9.75 per cent. Notes due February 17, 2021(XS1399387478)
- ESM EUR 0.125 per cent. Notes due 22 April 2024(EU00041109951)
- IBRD USD 0.875 per cent. Notes due July 19, 2018(US459058FF81)
- IBRD USD 1.75 per cent. Notes due April 19, 2023(US459058FF56)
- KFW USD 0.875% Global Notes due 2018(US500769GY46)

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

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