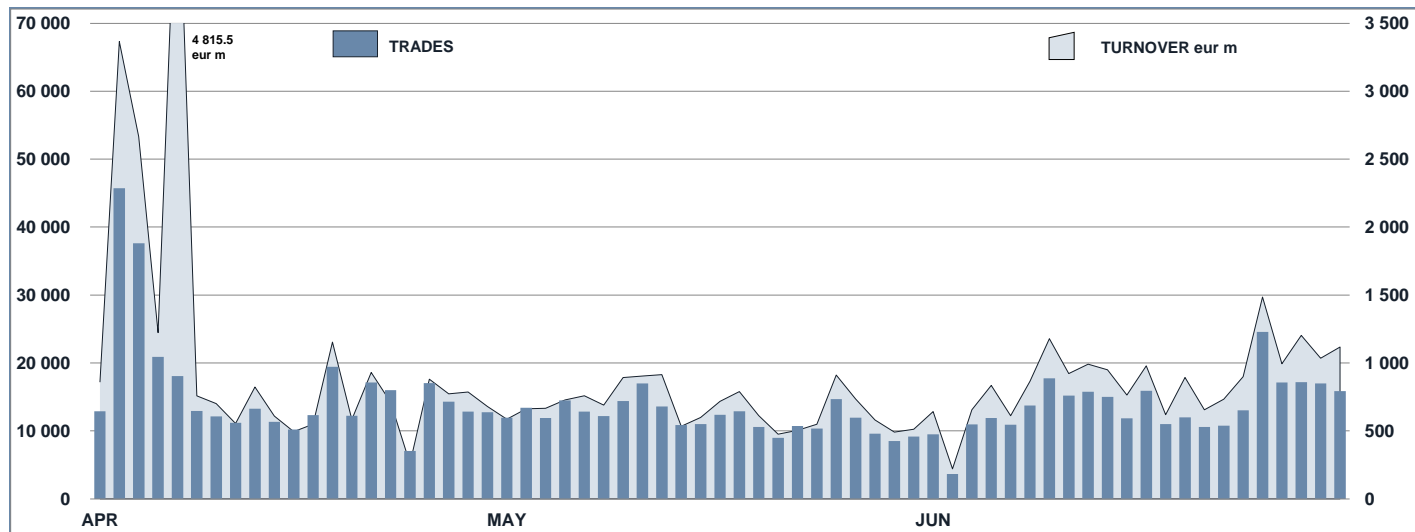




MOT Statistics

June 2016

MOT DAILY TURNOVER

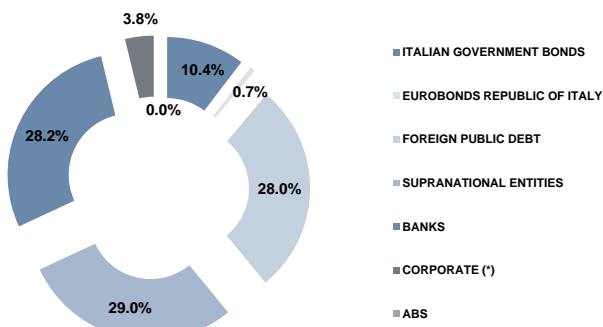


MAIN INDICATORS

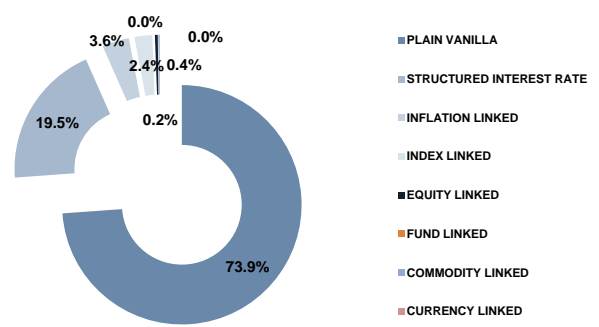
	LISTED BOND					TRADING						
	DEC 2015		MAY 2016		JUNE 2016		MAY 2016		JUNE 2016		JAN - JUN 2016	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
<b>MARKET SEGMENTS</b>												
ITALIAN GOVERNMENT BONDS	117	123	20	121	22	182 646	13 492.5	216 781	17 884.4	1 354 376	107 329.5	
BONDS	307	287	2	280	2	29 125	426.4	33 739	480.8	228 236	3 259.7	
EUROBONDS and ABSs	685	745	96	764	121	51 640	898.8	50 752	888.4	301 205	5 024.1	
of which BONDS IN DISTRIBUTION	-	-	6	-	6	19	1.1	-	-	84	2.6	
<b>TOTAL</b>	<b>1 109</b>	<b>1 155</b>	<b>118</b>	<b>1 165</b>	<b>145</b>	<b>263 411</b>	<b>14 817.7</b>	<b>301 272</b>	<b>19 253.6</b>	<b>1 883 817</b>	<b>115 613.3</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	117	123	20	121	22	182 646	13 492.5	216 781	17 884.4	1 354 376	107 329.5	
EUROBONDS REPUBLIC OF ITALY	9	8	-	8	-	1 549	28.6	2 031	41.5	11 688	221.3	
FOREIGN PUBLIC DEBT	311	326	27	326	29	21 634	377.6	21 592	406.2	123 028	2 085.6	
SUPRANATIONAL ENTITIES	309	325	33	338	47	16 843	262.6	18 031	296.0	101 185	1 573.9	
BANKS	324	329	31	328	40	34 448	550.7	36 003	516.5	248 371	3 635.8	
CORPORATE (*)	39	44	7	44	7	6 291	105.6	6 834	109.0	45 169	767.2	
ABS	-	-	-	-	-	-	-	-	-	-	-	
<b>TOTAL</b>	<b>1 109</b>	<b>1 155</b>	<b>118</b>	<b>1 165</b>	<b>145</b>	<b>263 411</b>	<b>14 817.7</b>	<b>301 272</b>	<b>19 253.6</b>	<b>1 883 817</b>	<b>115 613.3</b>	
(*) BOC and BOP are included												
<b>TYPE OF STRUCTURE</b>												
PLAIN VANILLA	733	760	72	771	93	51 569	862.5	57 554	958.0	355 787	5 602.2	
STRUCTURED INTEREST RATE	185	202	25	204	29	28 414	454.7	25 924	398.5	167 293	2 602.4	
INFLATION LINKED	39	38	1	38	1	305	4.1	343	7.2	2 719	46.2	
INDEX LINKED	29	26	-	25	-	436	3.6	638	5.2	3 486	31.8	
EQUITY LINKED	4	4	-	4	-	26	0.1	28	0.2	122	0.9	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	-	2	-	2	-	15	0.1	4	0.1	34	0.3	
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	117	123	20	121	22	182 646	13 492.5	216 781	17 884.4	1 354 376	107 329.5	
<b>TOTAL</b>	<b>1 109</b>	<b>1 155</b>	<b>118</b>	<b>1 165</b>	<b>145</b>	<b>263 411</b>	<b>14 817.7</b>	<b>301 272</b>	<b>19 253.6</b>	<b>1 883 817</b>	<b>115 613.3</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 - JUNE 2016				FOREIGN PUBLIC DEBT - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005162828	BTP TF 2,7% MZ47 EUR	1 867.46	32 483	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	73.26	3 432
IT0005094088	BTP TF 1,65% MZ32 EUR	1 536.30	26 302	PTOTES0E0007	PORTUGAL TF 4,1% AP37 EUR	52.28	1 997
IT0005083057	BTP TF 3,25% ST46 EUR	1 151.75	17 204	XS1085735899	PORTUGAL TF 5,125% OT24 USD	20.40	1 715
IT0005185456	CCT-EU TV EURRM+0,7% LG23 EUR	793.95	2 560	ES00000128C6	REGNO SPAGNA OBLIGACI TF 2,9% OT46 EUR	17.62	125
IT0004863608	BTP ITALIA OT16 EUR	784.62	4 176	PTOTET0E0012	PORTUGAL TF 2,875% LG26 EUR	17.27	1 053

EUROBONDS REPUBLIC OF ITALY - JUNE 2016				SUPRANATIONAL ENTITIES - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	24.91	1 291	XS1014703851	EIB TF 10,5% DC17 BRL	20.33	1 905
XS0100688190	ITALY 19EUR FRN	6.84	137	US298785GS94	EIB TF 1,875% FB25 USD	11.42	325
US465410AH18	ITALY SET23USD 6,875	6.06	419	US298785GV24	EIB TF 1,375% GN20 USD	10.11	92
XS0098448456	ITALY 29EUR FRN	2.87	167	XS1398573136	EIB SC MG26 CALL USD	9.81	535
US465410BS63	ITALY 17USD 5,375	0.46	4	XS0848049838	EIB TF 6% OT19 ZAR	9.26	799

BANKS - JUNE 2016				CORPORATE - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	34.95	2 940	IT0005090995	CDP MC MZ22 EUR	50.79	2 058
IT0005120313	BANCO POP TV EUR3M+4,375 LG22 SUB TIER2	22.77	1 805	XS1308021848	IVS GROUP TF 4,5% 2015-2022 EUR	10.61	940
XS1379091546	IMI COLLEZIO MC MG26 EUR	22.37	843	IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	7.40	381
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	20.99	1 387	IT0004794142	ENEL TF 4,875 2012-2018	3.88	255
IT0004645542	MEDIOBANCA NV20 SECONDO ATTO 5% SUBLOWT2	17.97	1 228	IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	3.85	524

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

PLAIN VANILLA - JUNE 2016				STRUCTURED INTEREST RATE - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005162828	BTP TF 2,7% MZ47 EUR	1 867.46	32 483	IT0005090995	CDP MC MZ22 EUR	50.79	2 058
IT0005094088	BTP TF 1,65% MZ32 EUR	1 536.30	26 302	XS1379091546	IMI COLLEZIO MC MG26 EUR	22.37	843
IT0005083057	BTP TF 3,25% ST46 EUR	1 151.75	17 204	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	15.69	890
IT0005185456	CCT-EU TV EURRM+0,7% LG23 EUR	793.95	2 560	XS1341083555	IMI COLLEZIO MC GE26 EUR	14.81	649
IT0003934657	BTP-1FB37 4%	784.45	14 271	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	14.53	549

INFLATION LINKED - JUNE 2016				INDEX LINKED - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004863608	BTP ITALIA OT16 EUR	784.62	4 176	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.25	98
IT0005174906	BTP ITALIA AP24 EUR	630.44	5 251	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.80	116
IT0004917958	BTP ITALIA AP17 EUR	557.03	4 604	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.54	81
IT0004969207	BTP ITALIA NV17 EUR	549.21	5 330	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.47	62
IT0005012783	BTP ITALIA AP20 EUR	458.66	4 949	IT0004884778	MEDIOBANCA MB13 INDEX LINKED OC FB18 EUR	0.36	15

EQUITY LINKED - JUNE 2016				OTHERS (*) - JUNE 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.14	22	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.073434	4
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.05	4				
IT0006719566	MACQUARIE STR SEC GN17MC STEPUP SVILLUPPO	0.04	2				

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

**News**

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

- \*Kingdom of Netherlands 0.25% notes due 15/01/2020\* (NL0010881827)
- \*Kingdom of Netherlands 3.75% notes due 15/01/2023\* (NL0000102275)
- \*EIB NOK 1.000 per cent. Bonds due 25th May, 2021\* (XS1394753484)
- \*EIB GBP 1.125 per cent. Bonds due 7th September, 2021\* (XS1416470323)
- \*IFC ZAR Zero Coupon Notes due 2022\* (XS0081003229)
- \*EFSF EUR 0.40 per cent. Guaranteed Notes due 31 May 2026\* (EU000A1G0DH5)
- \*EFSF EUR 1.375 per cent. Guaranteed Notes due 31 May 2047\* (EU000A1G0DJ1)
- \*KFW EUR 0.375 per cent. Notes due July 22, 2019\* (XS1087815483)
- \*KFW EUR 0.375 per cent. Notes due April 23, 2030\* (DE000A11QTF7)
- \*KFW USD 1.500% Global Notes due 2021\* (US500769GZ11)
- \*EIB EUR 1.00 per cent. EARNs due 14 April 2032\* (XS1422953932)
- \*EIB USD 1.125% Notes Due 2019\* (US298785HE99)
- \*IBRD USD 1.375 per cent. Notes due May 24, 2021\* (US459058FH13)

- \*IFC USD 1.250 per cent. Notes due July 16, 2018\* (US45950KCC27)
- \*Obbligazione Tasso Mistto in Sterline Giugno 2026\* (XS1396701168)
- \*Obbligazione Tasso Mistto in Dollari USA Giugno 2024\* (XS1396700194)
- \*KFW USD 1.375 per cent. Notes due May 14, 2018\* (XS1046705809)
- \*KFW USD 0.875 per cent. Notes due November 16, 2017\* (XS1303459084)
- \*EIB MXN 4.75 per cent. Bonds due 19th January, 2021\* (XS1342860167)
- \*EIB NOK 3.75 per cent. Bonds due 31st October, 2018\* (XS0694615575)
- \*KFW ZAR 8.50 per cent. Notes due December 20, 2018\* (XS1434163488)
- \*Obbligazioni Banca Mondiale Tasso Mistto Giugno 2026 in USD\* (XS1410230806)
- \*IBRD USD 7.625% Bonds of 1993, due January 19, 2023\* (US459056LD78)
- \*IBRD TRY 9.625 per cent. Notes due 13 July 2018\* (XS1264244697)
- \*Issue of U.S.\$ 100,000,000 Ten-Year Fixed-to-Floating Rate Notes, due June 20, 2026\* (XS1318212633)

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