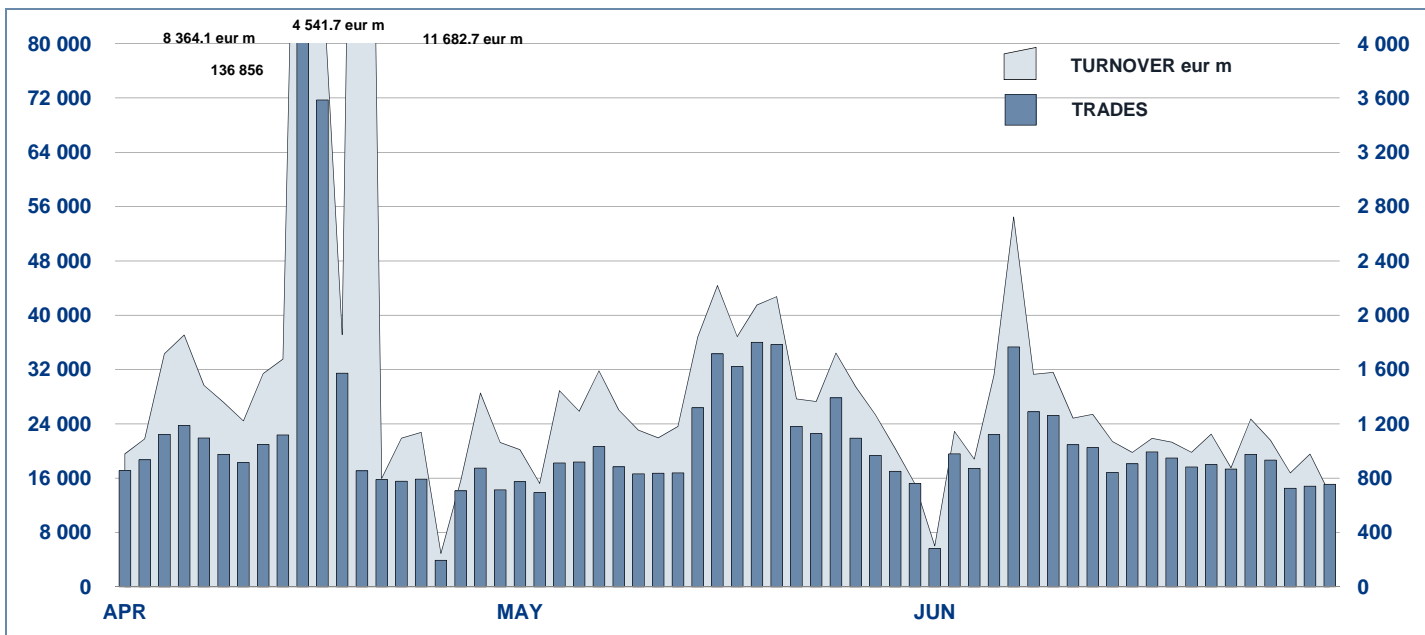




MOT Statistics

June 2014

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2013		MAY 2014		JUNE 2014		MAY 2014		JUNE 2014		JAN - JUN 2014	
LISTED	NEW LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
END OF MONTH	END OF MONTH	END OF MONTH	EGIN of JAN 2014	END OF MONTH	EGIN of JAN 2014	number	eur m	number	eur m	number	eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	108	112	19	113	23	367 546	28 199.2	287 739	22 303.2	2 067 261	173 599.9
BONDS	689	626	13	554	13	52 785	902.5	63 095	1 135.0	364 773	6 309.9
EUROBONDS and ABSs	400	466	91	478	105	46 564	831.9	51 512	915.9	264 707	4 360.2
of which BONDS IN DISTRIBUTION	-	-	1	-	1	-	-	-	-	23	100.0
<b>TOTAL</b>	<b>1 197</b>	<b>1 204</b>	<b>123</b>	<b>1 145</b>	<b>141</b>	<b>466 895</b>	<b>29 933.7</b>	<b>402 346</b>	<b>24 354.1</b>	<b>2 696 741</b>	<b>184 270.0</b>

ISSUERS

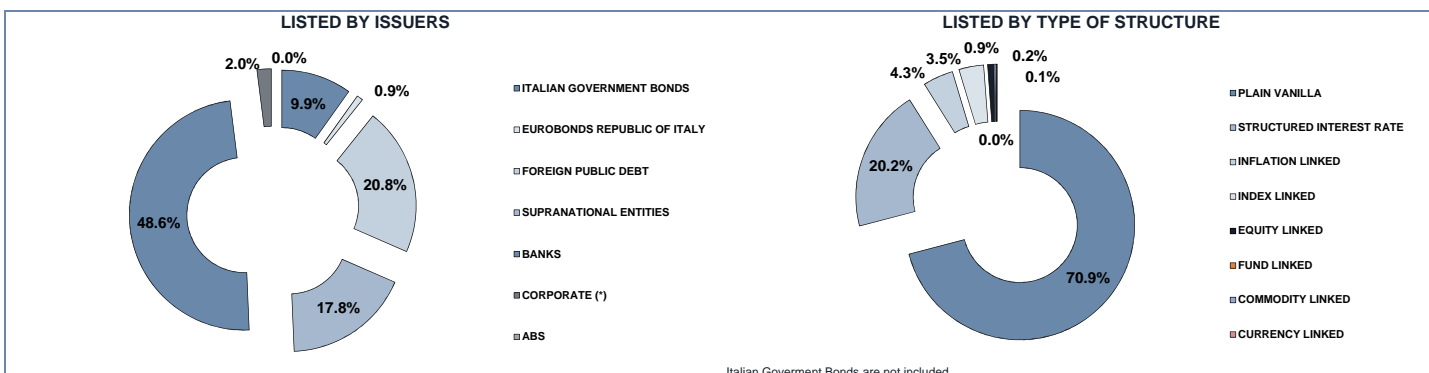
ITALIAN GOVERNMENT BONDS	108	112	19	113	23	367 546	28 199.2	287 739	22 303.2	2 067 261	173 599.9
EUROBONDS REPUBLIC OF ITALY	10	10	-	10	-	3 737	77.8	3 544	80.2	20 440	415.2
FOREIGN PUBLIC DEBT	184	231	52	238	60	20 366	365.8	23 985	409.6	117 710	1 807.3
SUPRANATIONAL ENTITIES	184	200	31	204	35	16 329	313.4	16 465	332.9	82 541	1 579.4
BANKS	691	628	18	557	20	49 637	793.4	59 382	1 011.4	349 357	5 604.0
CORPORATE (*)	20	23	3	23	3	9 280	184.0	11 231	216.7	59 432	1 264.1
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>1 197</b>	<b>1 204</b>	<b>123</b>	<b>1 145</b>	<b>141</b>	<b>466 895</b>	<b>29 933.7</b>	<b>402 346</b>	<b>24 354.1</b>	<b>2 696 741</b>	<b>184 270.0</b>

(\*) BOC and BOP are included

TYPE OF STRUCTURE

PLAIN VANILLA	780	789	94	732	108	59 347	1 185.0	68 131	1 383.5	346 417	6 768.5
STRUCTURED INTEREST RATE	214	210	4	208	4	33 445	431.2	39 227	532.1	229 175	2 931.3
INFLATION LINKED	44	44	4	44	4	2 678	54.5	3 191	65.9	23 934	480.9
INDEX LINKED	38	36	2	36	2	3 545	60.1	3 659	64.8	27 870	467.5
EQUITY LINKED	10	10	-	9	-	268	3.0	327	3.9	1 767	19.3
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	6	0.0	26	0.3	72	0.5
CURRENCY LINKED	1	1	-	1	-	60	0.5	46	0.5	245	2.2
ITALIAN GOVERNMENT BONDS	108	112	19	113	23	367 546	28 199.2	287 739	22 303.2	2 067 261	173 599.9
<b>TOTAL</b>	<b>1 197</b>	<b>1 204</b>	<b>123</b>	<b>1 145</b>	<b>141</b>	<b>466 895</b>	<b>29 933.7</b>	<b>402 346</b>	<b>24 354.1</b>	<b>2 696 741</b>	<b>184 270.0</b>

**FOCUS ON LISTED BONDS - END OF MONTH**



**ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER**

ITALIAN GOVERNMENT BONDS - JUNE 2014				FOREIGN PUBLIC DEBT - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	2 967.26	46 016	PTOTE5OE0007	R PORTOGHESE TF 4.1% AP37 EUR	149.91	5 832
IT0005024234	BTP TF 3,50% MZ30 EUR	2 747.97	42 119	DE0001135481	BUND LG44 EUR 2,5	14.29	371
IT0005012783	BTP ITALIA AP20 EUR	1 402.14	14 806	AT0000A10683	REP AUSTRIA TF 2,4% MG34 EUR	12.06	293
IT0004923998	BTP TF 4,75% ST44 EUR	1 315.10	14 775	DE0001102317	BUND TF 1,5% MG23 EUR	12.05	123
IT0005028003	BTP TF 2,15% DC21 EUR	829.39	9 270	DE0001102341	BUND TF 2,50% AG46 EUR	10.65	113

EUROBONDS REPUBLIC OF ITALY - JUNE 2014				SUPRANATIONAL ENTITIES - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	30.52	1 454	XS0848049838	BEI TF 6% OT19 ZAR	22.56	1 459
US465410AH18	ITALY SET23USD 6,875	18.57	624	XS0648456167	BEI LG18 TRY 9,25	17.07	1 259
XS0098449456	ITALY 29EUR FRN	15.97	698	XS0580501210	BEI GE16 TRY 7,25	12.18	900
XS0100688190	ITALY 19EUR FRN	10.76	614	XS0995130712	BEI TF 8,5% LG19 TRY	11.50	729
US465410BN76	ITALY 15USD 4,50	2.25	110	XS0984173624	BEI TF 7,5% GE20 ZAR	10.54	697

BANKS - JUNE 2014				CORPORATE - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	56.44	2 551	IT0004794142	ENEL TF 4,875 2012-2018	52.47	2 042
IT0005026825	IMI OPERAIII TF 4,2% GN19 AUD	31.04	1 714	IT0004869985	ATLANTIA TF 3,625% NV18 EUR	29.60	1 096
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	26.39	1 486	IT0004576978	ENEL TF 3,5 2010-2016	18.93	1 542
IT0004645542	MEDIOBANCA NV20 SECONDO ATTO 5% SUBLOWT2	24.91	1 216	IT0004576994	ENEL TV 2010-2016	18.81	1 160
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	24.69	1 295	IT0004760655	ENI OT17 TF 4,875 EUR	13.49	501

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

PLAIN VANILLA - JUNE 2014				STRUCTURED INTEREST RATE - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	2 967.26	46 016	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	26.39	1 486
IT0005024234	BTP TF 3,50% MZ30 EUR	2 747.97	42 119	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	21.46	1 099
IT0004923998	BTP TF 4,75% ST44 EUR	1 315.10	14 775	XS0098449456	ITALY 29EUR FRN	15.97	698
IT0005028003	BTP TF 2,15% DC21 EUR	829.39	9 270	IT0004457070	UBI MZ19 MC SUB CALL	13.78	866
IT0005001547	BTP TF 3,75% ST24 EUR	811.26	5 642	IT0004681562	BIMI MZ15 TASSO MISTO	11.75	411

INFLATION LINKED - JUNE 2014				INDEX LINKED - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	1 402.14	14 806	IT0006664137	DEUTSCHE BANK LG14 RELOAD3 BANCOPOSTA3	23.09	1 154
IT0004989207	BTP ITALIA NV17 EUR	573.43	7 454	IT0004375736	BIMI ST14 BANCOPOSTA4 RELOAD3	14.28	596
IT0004917958	BTP ITALIA AP17 EUR	373.08	6 181	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	4.48	377
IT0004863608	BTP ITALIA OT16 EUR	342.59	5 399	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	3.49	196
IT0004545890	BTP1-15ST41 2,55%	198.05	4 751	IT0004452386	MEDIOB 15 PLUS BP II	3.28	239

EQUITY LINKED - JUNE 2014				OTHERS (*) - JUNE 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BIMI NV14 TOP10BP II	1.50	145	XS0557128328	BOFA DC15 EUR/USD RANGE ACCRUAL NOTES	0.47	46
IT0006707811	BARCLAYS OT14 SY AUTOCALL DOUBLE CHANCE	1.26	89	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.27	26
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONJUS	0.50	20				
IT0006664459	DEUTSCHE BANK LG14 TOPTEN BANCOPOSTA	0.44	43				
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.09	6				

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

**News**

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

- \*Obrigaciones 3.35% due on 15th October 2015\*(PTOTE5OE00017)
- \*Obligaciones 4.90% due on 30/07/2040\*(ES00000120N0)
- \*Obligaciones 5.50% due on 30/07/2017\*(ES0000012783)
- \*EFSF EUR 1.75 per cent. Guaranteed Notes due 27th June 2024\*(EU000A1G0BQ0)
- \*EU EUR 2.50 per cent. Notes due 4th November 2027\*(EU000A1HBXS7)
- \*EU EUR 2.75 per cent. Notes due 4th April 2022\*(EU000A1G4DNS)
- \*OAT 1.75% due on 25th November 2024\*(FR0011962398)
- \*Banca IMI Collezione Tasso Fisso Dollaro Australiano Opera III\*(IT0005026825)
- \*Banca IMI Collezione Tasso Fisso Lira Turca Opera III\*(IT0005026833)
- \*EFSF EUR 0.25 per cent. Guaranteed Notes due 18th October 2017\*(EU000A1G0BR8)
- \*Kingdom of Belgium 3% notes due 22/06/2034\*(BE0000333428)
- \*Republic of Austria EUR 1.65 per cent. notes due on 21st October 2024\*(AT0000A185T1)
- \*Obligaciones 2.75% due on 31/10/2024\*(ES00000126B2)
- \*OAT 0.5% due on 25th November 2019\*(FR0011993179)

**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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