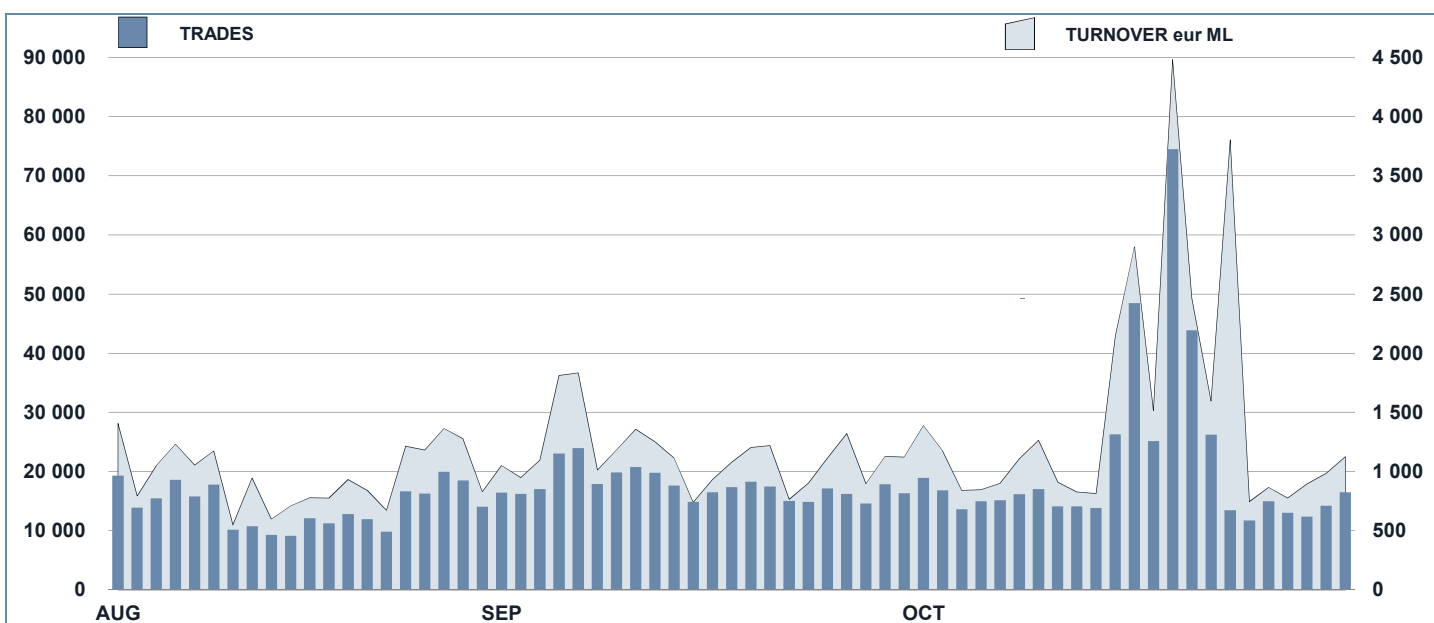




MOT Statistics

October 2014

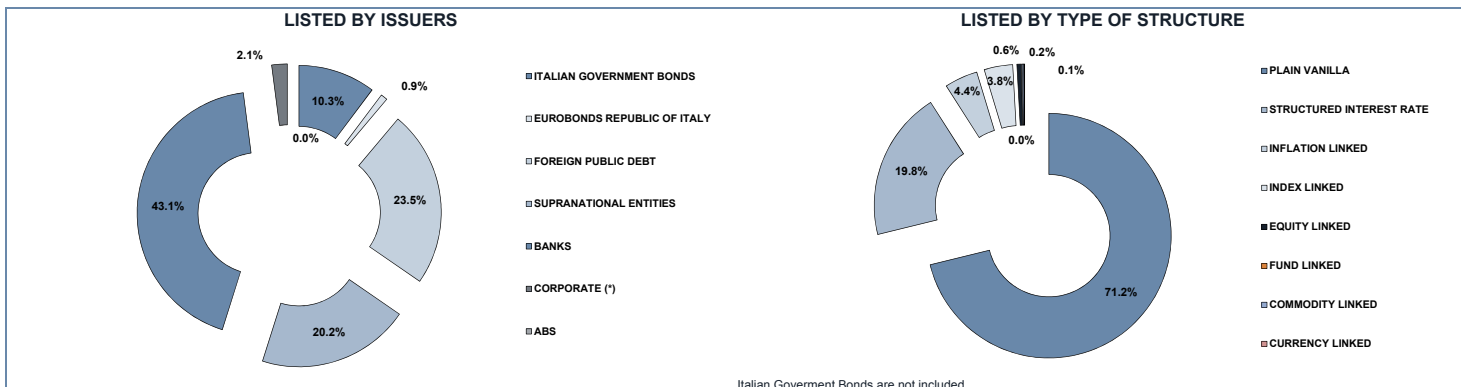
MOT DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2013 LISTED END OF MONTH	SEPTEMBER 2014 LISTED END OF MONTH	NEW LISTED EGIN OF JAN 201	OCTOBER 2014 LISTED END OF MONTH	NEW LISTED EGIN OF JAN 2014	SEPTEMBER 2014 TRADES number	TURNOVER eur m	OCTOBER 2014 TRADES number	TURNOVER eur m	JAN - OCT 2014 TRADES number		TURNOVER eur m
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	108	113	32	115	37	273 808	23 012.5	374 052	32 106.0	3 162 331	265 524.1	
BONDS	689	500	21	480	23	43 265	731.2	45 484	732.5	520 764	8 835.8	
EUROBONDS and ABSs	400	523	160	526	171	72 020	1 340.7	75 838	1 532.0	500 635	8 829.5	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	1	-	1	-	-	-	-	23	100.0	
TOTAL	1 197	1 136	213	1 121	231	389 093	25 084.5	495 374	34 370.6	4 183 730	283 189.3	
ISSUERS												
ITALIAN GOVERNMENT BONDS	108	113	32	115	37	273 808	23 012.5	374 052	32 106.0	3 162 331	265 524.1	
EUROBONDS REPUBLIC OF ITALY	10	10	-	10	-	3 779	71.3	3 926	82.6	33 666	683.0	
FOREIGN PUBLIC DEBT	184	256	84	263	93	24 865	502.9	29 928	594.5	212 477	3 712.7	
SUPRANATIONAL ENTITIES	184	229	64	227	65	26 602	527.4	23 793	507.2	162 925	3 139.9	
BANKS	691	505	30	483	33	51 458	817.3	54 489	923.9	524 464	8 389.1	
CORPORATE (*)	20	23	3	23	3	8 581	153.1	9 186	156.4	87 867	1 740.5	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 197	1 136	213	1 121	231	389 093	25 084.5	495 374	34 370.6	4 183 730	283 189.3	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	780	735	166	716	173	80 074	1 589.1	84 741	1 778.9	613 507	12 103.6	
STRUCTURED INTEREST RATE	214	198	6	199	7	31 107	411.4	32 890	425.6	338 985	4 325.8	
INFLATION LINKED	44	42	4	44	8	2 025	44.8	1 715	34.9	31 029	630.6	
INDEX LINKED	38	37	5	38	6	1 840	23.9	1 742	22.0	35 004	573.8	
EQUITY LINKED	10	8	-	6	-	209	2.3	195	2.7	2 442	27.3	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	2	2	-	2	-	10	0.1	6	0.0	106	0.7	
CURRENCY LINKED	1	1	-	1	-	20	0.4	33	0.4	326	3.3	
ITALIAN GOVERNMENT BONDS	108	113	32	115	37	273 808	23 012.5	374 052	32 106.0	3 162 331	265 524.1	
TOTAL	1 197	1 136	213	1 121	231	389 093	25 084.5	495 374	34 370.6	4 183 730	283 189.3	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - OCTOBER 2014				FOREIGN PUBLIC DEBT - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005058901	BTP ITALIA OT20 EUR	4 572.87	82 642	PTOTE5OE0007	R PORTOGHESE TF 4.1% AP37 EUR	172.30	8 068
IT0005045270	BTP TF 2,50% DC24 EUR	3 223.98	36 430	XS0231558858	AUSTRIA-35 CMS LINK	25.74	998
IT0005058919	BTP ITALIA OT20 EUR	3 105.08	2 851	GR0114028534	GGB TF 4,75% AP19 EUR	22.72	1 711
IT0003934657	BTP-1FB37 4%	2 677.86	47 826	DE0001102358	BUND TF 1,5% MG24 EUR	16.61	687
IT0005012783	BTP ITALIA AP20 EUR	1 432.99	14 920	DE0001102317	BUND TF 1,5% MG23 EUR	16.17	95

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2014				SUPRANATIONAL ENTITIES - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	38.73	1 924	XS0648456167	BEI LG18 TRY 9,25	26.16	1 594
XS0098449456	ITALY 29EUR FRN	13.57	504	XS0848049838	BEI TF 6% OT19 ZAR	24.42	1 634
US465410AH18	ITALY SET23USD 6,875	13.34	823	XS0995130712	BEI TF 8,5% LG19 TRY	16.83	822
XS0100688190	ITALY 19EUR FRN	9.51	470	XS0888089082	BEI TF 1,625% MZ20 USD	15.21	537
US465410BN76	ITALY 15USD 4,50	3.78	146	XS1075219763	BEI TF 8,75% ST21 TRY	15.09	712

BANKS - OCTOBER 2014				CORPORATE - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005056483	MEDIOBANCA TF 3% OT19 USD	217.72	7 932	XS1042118106	GENERAL ELEC TF 2,5% MZ20 USD	34.80	2 175
IT0005045221	IMI OPERA IV TF 4,3% ST20 AUD	33.15	1 905	IT0004794142	ENEL TF 4,875 2012-2018	17.99	711
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	29.49	1 698	XS1042118288	GENERAL ELEC TV LIBOR +0,41 MZ20 USD	12.98	878
IT0005045247	IMI OPERA I TF 5,2% ST19 NZD	22.74	1 417	IT0004576978	ENEL TF 3,5 2010-2016	11.60	854
IT0004645542	MEDIOBANCA NV20 SECONDO ATTO 5% SBLUOWT2	22.52	1 036	IT0004576994	ENEL TV 2010-2016	11.57	808

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2014				STRUCTURED INTEREST RATE - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005045270	BTP TF 2,50% DC24 EUR	3 223.98	36 430	XS0231558858	AUSTRIA-35 CMS LINK	25.74	998
IT0003934657	BTP-1FB37 4%	2 677.86	47 826	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	15.82	797
IT0004923998	BTP TF 4,75% ST44 EUR	1 418.83	16 784	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	15.43	888
IT0005024234	BTP TF 3,50% MZ30 EUR	1 324.63	17 918	IT0004457070	UBI MZ19 MC SUB CALL	15.00	1 071
IT0005056541	CCT-EU TV EUR6M+0,8% DC20 EUR	919.87	4 688	XS0098449456	ITALY 29EUR FRN	13.57	504

INFLATION LINKED - OCTOBER 2014				INDEX LINKED - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005058901	BTP ITALIA OT20 EUR	4 572.87	82 642	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	4.33	226
IT0005058919	BTP ITALIA OT20 EUR	3 105.08	2 851	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	4.23	397
IT0005012783	BTP ITALIA AP20 EUR	1 432.99	14 920	IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	2.76	132
IT0004969207	BTP ITALIA NV17 EUR	877.59	9 397	IT0004452386	MEDIOB 15 PLUS BP II	2.24	153
IT0004863608	BTP ITALIA OT16 EUR	478.31	7 145	IT0004909682	MEDIOPBANCA MB16 INDEX LINKED MC GN18 EUR	1.39	150

EQUITY LINKED - OCTOBER 2014				OTHERS (*) - OCTOBER 2014			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006707811	BARCLAYS OT14 5Y AUTOCALL DOUBLE CHANCE	1.38	98	XS0557128328	BOFA DC15 EUR/USD RANGE ACCRUAL NOTES	0.40	33
IT0004397292	BIMI NV14 TOP10BP II	1.05	66	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.04	6
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONUS	0.18	10				
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.06	12				
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.04	3				

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

News

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

- "Mediobanca Dollaro 3% 2014/2019" (IT0005056483)
- "MEDIOPBANCA (MB42) 2014/2021 con opzioni digitali sull'indice Eurostxxx50" (IT0005044711)
- "OATI 0.7% due on 25th July 2030"(FR0011982776)
- "Bonosi 0.55% due on 30/11/2019"(ES00000126W8)
- "EIB USD 2.500% Notes Due 2024"(US298785GQ39)
- "Obligacionesei 1.8% due on 30/11/2024"(ES00000126A4)
- "Bundeil 0.5% due on 15 April 2030"(DE0001030559)
- "Republic of Austria EUR 0.25 per cent. notes due on 18th October 2019"(AT0000A19XC3)

- "Republic of Austria EUR 3.20 per cent. notes due on 20th February 2017"(AT0000A0GLY4)
- "Republic of Austria EUR 4.35 per cent. notes due on 15th March 2019"(AT0000A08968)
- "Unicredit S.p.A. 2014/2020 TassoFisso OneStep BancoPosta" (IT0005022055)
- "Obligaciones 4.6% due on 30/07/2019"(ES00000121L2)
- "Obligaciones 4.7% due on 30/07/2041"(ES00000121S7)

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.