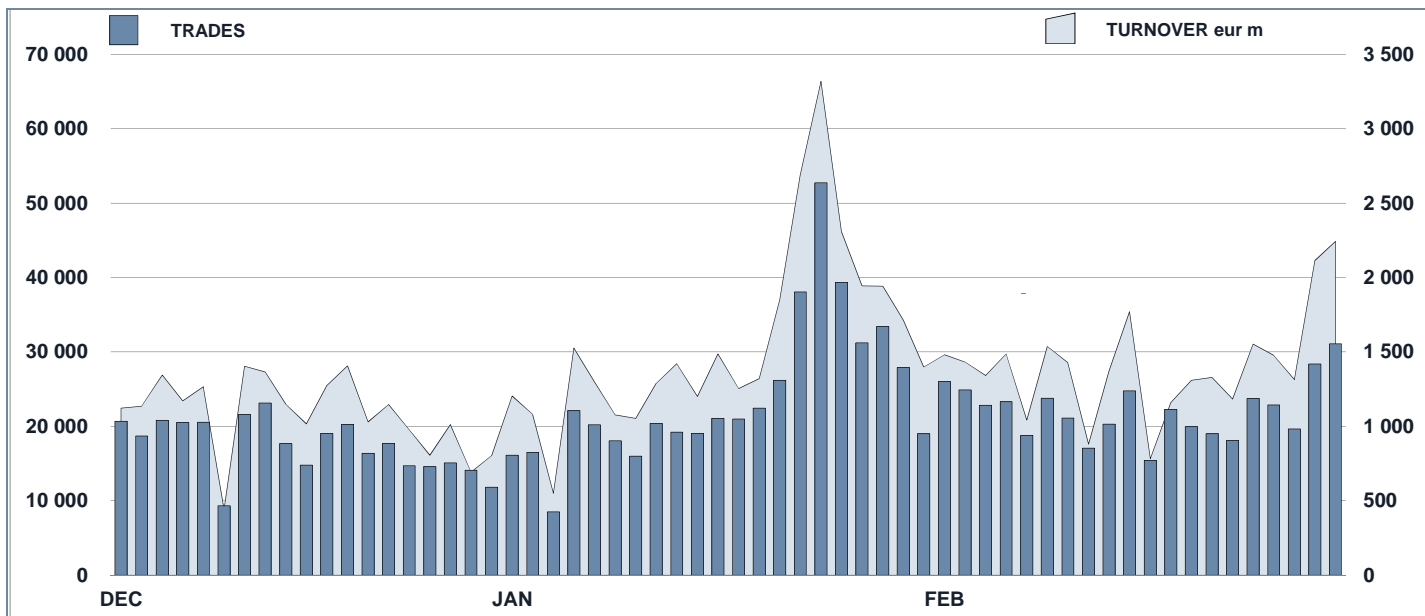




MOT Statistics

February 2015

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2014		JANUARY 2015		FEBRUARY 2015		JANUARY 2015		FEBRUARY 2015		JAN - FEB 2015		
LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
END OF MONTH	END OF MONTH	EGIN OF JAN 2015	END OF MONTH	EGIN OF JAN 2015	number	eur m	number	eur m	number	eur m	number	eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	113	113	3	115	8	368 218	30 536.9	304 394	25 890.2	672 612	56 427.1
BONDS	456	444	3	352	7	44 936	690.9	56 358	953.2	101 294	1 644.2
EUROBONDS and ABSs	538	549	19	554	27	95 348	1 700.5	82 679	1 392.2	178 027	3 092.7
of which BONDS IN DISTRIBUTION	-	3	3	-	4	28	0.4	5 675	199.6	5 703	200.0
<b>TOTAL</b>	<b>1 107</b>	<b>1 106</b>	<b>25</b>	<b>1 021</b>	<b>42</b>	<b>508 502</b>	<b>32 928.3</b>	<b>443 431</b>	<b>28 235.7</b>	<b>951 933</b>	<b>61 164.0</b>

ISSUERS

ITALIAN GOVERNMENT BONDS	113	113	3	115	8	368 218	30 536.9	304 394	25 890.2	672 612	56 427.1
EUROBONDS REPUBLIC OF ITALY	10	8	-	9	1	4 810	100.1	3 353	68.5	8 163	168.5
FOREIGN PUBLIC DEBT	273	278	7	280	10	34 542	553.1	35 447	580.8	69 989	1 134.0
SUPRANATIONAL ENTITIES	228	232	8	233	11	32 834	681.2	26 423	469.9	59 257	1 151.1
BANKS	457	448	4	354	6	55 024	861.7	50 182	770.1	105 206	1 631.8
CORPORATE (*)	26	27	3	30	6	13 074	195.3	23 632	456.1	36 706	651.5
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>1 107</b>	<b>1 106</b>	<b>25</b>	<b>1 021</b>	<b>42</b>	<b>508 502</b>	<b>32 928.3</b>	<b>443 431</b>	<b>28 235.7</b>	<b>951 933</b>	<b>61 164.0</b>

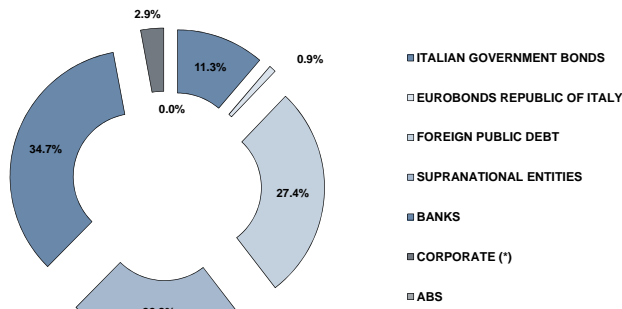
(\*) BOC and BOP are included

TYPE OF STRUCTURE

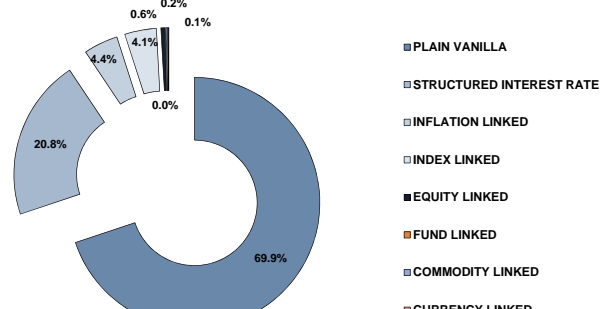
PLAIN VANILLA	713	716	22	633	33	103 432	1 947.8	104 166	1 930.0	207 598	3 877.8
STRUCTURED INTEREST RATE	193	190	-	188	1	33 822	378.2	32 403	366.1	66 225	744.4
INFLATION LINKED	42	41	-	40	-	1 450	44.2	997	28.3	2 447	72.5
INDEX LINKED	38	38	-	37	-	1 439	19.6	1 388	20.0	2 827	39.6
EQUITY LINKED	5	5	-	5	-	37	0.5	33	0.5	70	0.9
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	2	0.0	2	0.0	4	0.0
CURRENCY LINKED	1	1	-	1	-	102	1.0	48	0.6	150	1.6
ITALIAN GOVERNMENT BONDS	113	113	3	115	8	368 218	30 536.9	304 394	25 890.2	672 612	56 427.1
<b>TOTAL</b>	<b>1 107</b>	<b>1 106</b>	<b>25</b>	<b>1 021</b>	<b>42</b>	<b>508 502</b>	<b>32 928.3</b>	<b>443 431</b>	<b>28 235.7</b>	<b>951 933</b>	<b>61 164.0</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 - FEBRUARY 2015				FOREIGN PUBLIC DEBT - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	3 553.13	55 794	PTOTE50E0007	R PORTOGHESE TF 4.1% AP37 EUR	131.90	4 752
IT0005083057	BTP TF 3,25% ST46 EUR	2 765.13	35 145	GR0114028534	GGB TF 4,75% AP19 EUR	39.20	4 678
IT0005045270	BTP TF 2,50% DC24 EUR	1 436.75	10 687	PTOTEBOE0020	R PORTOGHESE TF 4,1% FB45 EUR	29.74	907
IT0005024234	BTP TF 3,50% MZ30 EUR	1 184.61	14 440	DE0001102317	BUND TF 1,5% MG23 EUR	21.27	136
IT0005012783	BTP ITALIA AP20 EUR	985.17	10 299	DE0001102374	BUND TF 0,5% FB25 EUR	19.58	169

EUROBONDS REPUBLIC OF ITALY - FEBRUARY 2015				SUPRANATIONAL ENTITIES - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	37.68	1 899	XS0935881853	BEI TF 5,25% ST18 TRY	27.82	2 190
XS0098449456	ITALY 29EUR FRN	12.05	502	XS0848049838	BEI TF 6% OT19 ZAR	27.82	1 917
US465410AH18	ITALY SET23USD 6,875	9.48	480	XS0648456167	BEI LG18 TRY 9,25	21.51	1 108
XS0100688190	ITALY 19EUR FRN	5.95	432	XS1139474206	BEI TF 8% AP20 TRY	16.52	1 147
US465410BR80	ITALY 18USD 5,25	1.03	8	XS0070553820	BEI NV26 ZC USD	16.27	995

BANKS - FEBRUARY 2015				CORPORATE - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005075509	IMI OPERA II TF 4,9% GE20 NZD	54.39	3 218	IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	183.77	5 674
IT0005056483	MEDIOBANCA TF 3% OT19 USD	40.06	1 818	IT0005074577	INTEK TF 2015-2020 EUR	107.48	6 057
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	29.63	1 499	XS1042118106	GENERAL ELEC TF 2,5% MZ20 USD	32.06	2 000
XS1013006090	GOLDMAN I TF 3% GE25 USD	26.88	1 485	IT0004794142	ENEL TF 4,875 2012-2018	16.36	830
IT0005075517	IMI OPERA IV TF 8% GE18 TRY	22.25	1 781	IT0004576978	ENEL TF 3,5 2010-2016	13.45	1 271

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - FEBRUARY 2015				STRUCTURED INTEREST RATE - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	3 553.13	55 794	IT0004966229	BANCA IMI COLLEZIONE OPP TMISTO OT20 USD	16.96	980
IT0005083057	BTP TF 3,25% ST46 EUR	2 765.13	35 145	XS0098449456	ITALY 29EUR FRN	12.05	502
IT0005045270	BTP TF 2,50% DC24 EUR	1 436.75	10 687	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	11.84	747
IT0005024234	BTP TF 3,50% MZ30 EUR	1 184.61	14 440	IT0004611932	BIMI TV CON TASSO MINIMO GIUGNO 2017	11.59	603
IT0004923998	BTP TF 4,75% ST44 EUR	963.93	12 550	IT0004767742	UBI NV18 SUB LT2 WELCOME EDITION MC EUR	10.83	740

INFLATION LINKED - FEBRUARY 2015				INDEX LINKED - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	985.17	10 299	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	3.27	118
IT0005058919	BTP ITALIA OT20 EUR	625.15	6 926	IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	2.45	194
IT0004545890	BTP-15ST41 2,55%	618.27	7 754	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	2.10	134
IT0004969207	BTP ITALIA NV17 EUR	452.82	6 864	IT0004452386	MEDIOB 15 PLUS BP II	1.65	116
IT0004863608	BTP ITALIA OT16 EUR	328.24	5 517	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.12	109

EQUITY LINKED - FEBRUARY 2015				OTHERS (*) - FEBRUARY 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.24	8	XS0557128328	BOFA DC15 EUR/USD RANGE ACCRUAL NOTES	0.60	48
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONUS	0.14	13	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.02	2
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.08	11				
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPPO	0.00	1				
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.26	14				

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

News

In February, 5 Italian Government bond and the following instruments were listed on MOT market:

- \*EFSF EUR 1.200 per cent. Guaranteed Notes due 17 February 2045\*(EU000A1G0DD4)
- \*EBRD USD 1.875 per cent. Global Notes due 23 February 2022\*(US29874QCT94)
- \*Issue of USD 30,000,000 Fixed to Capped and Floored Floating Rate Notes due February 2022\* – Citigroup Inc. (XS1190302775)
- \*EIB USD 1.875% Notes Due 2025\*(US298785GS94)
- \*KfW USD 1.625 per cent. Notes due August 15, 2019\*(XS0816374663)
- \*Issue of ZAR 330 000 000 Notes due 04/02/2019\* SG Issuer (XS1143861208)
- \*Schatz 0% due on 10th March 2017\*(DE0001137495)
- \*Issue of IDR 375 000 000 000 Notes due 29/01/2019 SG Issuer (XS1144002463)
- \*Prestito Obbligazionario Alerion Clean Power S.p.a. 2015-2022\* (IT0005075533)
- \*Republic of Ireland EUR 2 per cent. notes due on 18th February 2045\*(IE00BV8C9186)
- \*OAT 0.5% due on 25th May 2025\*(FR0012517027)
- \*Euro 15.000.000 Sara Assicurazioni S.p.a. Obbligazioni a Tasso Fisso 2015 - 2025 con ammortamento periodico\* (IT0005083453)

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