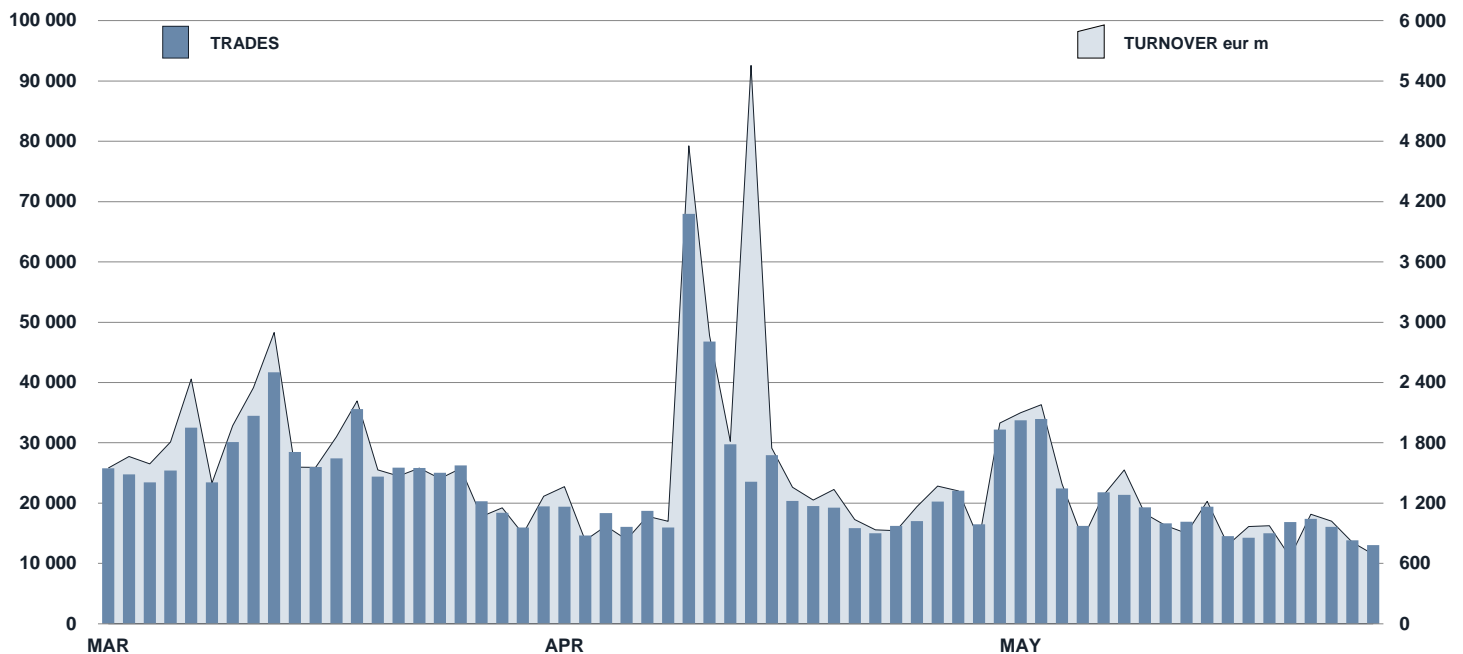




MOT Statistics

May 2015

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

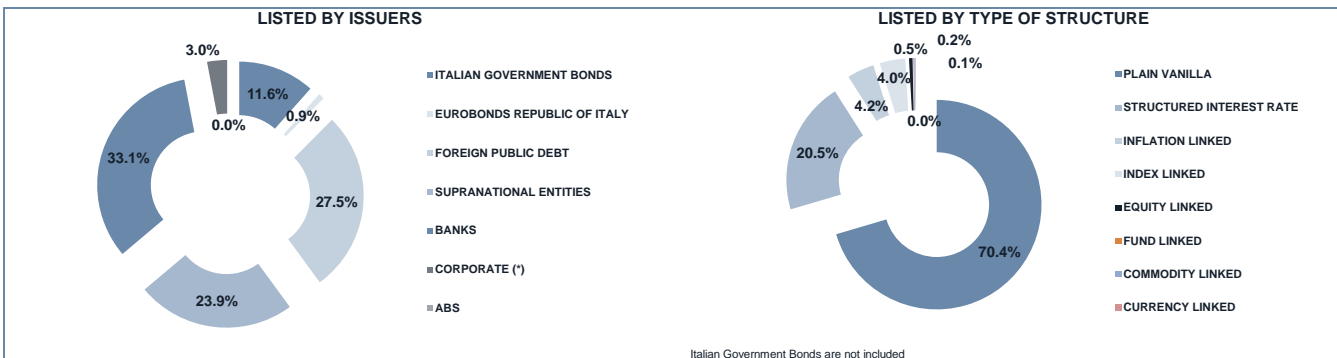
	APRIL 2015			MAY 2015		APRIL 2015		MAY 2015		JAN - MAY 2015	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2015	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2015	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
ITALIAN GOVERNMENT BONDS	113	119	18	119	20	352 361	31 564.5	300 999	21 788.8	1 756 310	143 715.9
BONDS	456	331	9	328	9	41 809	733.2	32 741	548.1	240 411	4 150.3
EUROBONDS and ABSs	538	562	50	582	73	70 514	1 204.2	57 717	1 003.5	392 000	6 907.8
<i>of which BONDS / EUROBONDS IN DISTRIBUTION</i>	-	-	5	2	7	600	24.6	581	8.1	6 884	232.7
TOTAL	1 107	1 012	77	1 029	102	464 684	33 502.0	391 457	23 340.5	2 388 721	154 774.0
ISSUERS											
ITALIAN GOVERNMENT BONDS	113	119	18	119	20	352 361	31 564.5	300 999	21 788.8	1 756 310	143 715.9
EUROBONDS REPUBLIC OF ITALY	10	9	1	9	1	3 477	76.0	3 344	67.0	19 268	421.2
FOREIGN PUBLIC DEBT	273	283	19	283	20	25 827	408.6	20 463	363.2	148 175	2 527.6
SUPRANATIONAL ENTITIES	228	238	22	246	32	27 637	515.4	20 876	376.8	138 151	2 627.0
BANKS	457	334	9	341	19	39 179	606.6	34 051	529.7	239 279	3 811.8
CORPORATE (*)	26	29	8	31	10	16 203	330.9	11 724	214.9	87 538	1 670.5
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	1 107	1 012	77	1 029	102	464 684	33 502.0	391 457	23 340.5	2 388 721	154 774.0

(*) BOC and BOP are included

TYPE OF STRUCTURE

PLAIN VANILLA	713	626	56	641	74	77 816	1 404.0	61 970	1 112.4	454 929	8 517.6
STRUCTURED INTEREST RATE	193	185	3	187	8	32 861	507.7	27 114	419.4	166 407	2 336.8
INFLATION LINKED	42	38	-	38	-	740	13.0	636	10.6	5 007	121.4
INDEX LINKED	38	36	-	36	-	838	12.0	694	7.8	5 638	76.5
EQUITY LINKED	5	5	-	5	-	47	0.5	18	0.2	170	2.1
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	2	0.0	7	0.2	21	0.3
CURRENCY LINKED	1	1	-	1	-	19	0.2	19	1.1	239	3.5
ITALIAN GOVERNMENT BONDS	113	119	18	119	20	352 361	31 564.5	300 999	21 788.8	1 756 310	143 715.9
TOTAL	1 107	1 012	77	1 029	102	464 684	33 502.0	391 457	23 340.5	2 388 721	154 774.0

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - MAY 2015					FOREIGN PUBLIC DEBT - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005083057	BTP TF 3,25% ST46 EUR	2.241,97	45.768		PTOTE50E0007	R PORTOGHESE TF 4,1% AP37 EUR	87,42	3.762	
IT0003934657	BTP-1FB37 4%	1.958,87	43.354		PTOTEBOE0020	R PORTOGHESE TF 4,1% FB45 EUR	23,07	742	
IT0005094088	BTP TF 1,65% MZ32 EUR	1.192,55	31.847		DE0001135176	BUND GEN31 EUR 5,5	16,84	300	
IT0005090318	BTP TF 1,50% GN25 EUR	1.109,10	11.459		DE0001102317	BUND TF 1,5% MG23 EUR	14,67	97	
IT0005105843	BTP ITALIA AP23 EUR	910,21	8.410		GR0114028534	GGF TF 4,75% AP19 EUR	10,95	1.426	

EUROBONDS REPUBLIC OF ITALY - MAY 2015					SUPRANATIONAL ENTITIES - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	33,52	1.951		XS0648456167	BEI LG18 TRY 9,25	31,95	2.020	
XS0098449456	ITALY 29EUR FRN	14,10	501		XS0848049838	BEI TF 6% OT19 ZAR	13,57	959	
US465410AH18	ITALY SET23USD 6,875	10,23	517		XS0935881853	BEI TF 5,25% ST18 TRY	13,47	1.000	
XS0103688190	ITALY 19EUR FRN	6,92	350		XS0877809375	BEI TF 5,75% AP18 TRY	13,46	690	
XS0133144898	ITALY 16EUR 5,75	1,01	13		XS1014703851	BEI TF 10,5% DC17 BRL	13,25	1.247	

BANKS - MAY 2015					CORPORATE - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005114365	IMI MC MG22 USD	35,35	1.516		IT0005090995	CASSADPPP MC MZ22 EUR	96,37	3.421	
IT0005056483	MEDIOBANCA TF 3% OT19 USD	24,23	996		XS1042118106	GENERAL ELEC TF 2,5% MZ20 USD	14,77	1.125	
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	21,03	1.279		XS1218967377	BNP ARBITR T MISTO AP23 USD	14,11	632	
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	16,81	544		IT0005075533	ALERION CLEAN POWER TF 2015-2022 EUR	12,87	756	
IT0005114357	IMI MC MG22 GBP	16,77	918		IT0004794142	ENEL TF 4,875 2012-2018	9,71	445	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2015					STRUCTURED INTEREST RATE - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005083057	BTP TF 3,25% ST46 EUR	2.241,97	45.768		IT0005090995	CASSADPPP MC MZ22 EUR	96,37	3.421	
IT0003934657	BTP-1FB37 4%	1.958,87	43.354		IT0005114365	IMI MC MG22 USD	35,35	1.516	
IT0005094088	BTP TF 1,65% MZ32 EUR	1.192,55	31.847		IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	16,81	544	
IT0005090318	BTP TF 1,50% GN25 EUR	1.109,10	11.459		IT0005114357	IMI MC MG22 GBP	16,77	918	
IT0004953417	BTP TF 4,50% MZ24 EUR	662,59	2.418		XS1218967377	BNP ARBITR T MISTO AP23 USD	14,11	632	

INFLATION LINKED - MAY 2015					INDEX LINKED - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005105843	BTP ITALIA AP23 EUR	910,21	8.410		IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	1,34	92	
IT0004969207	BTP ITALIA NV17 EUR	726,27	6.471		IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	0,72	84	
IT0005012783	BTP ITALIA AP20 EUR	675,91	6.324		IT0004909862	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0,55	57	
IT0004963608	BTP ITALIA OT16 EUR	448,65	4.623		IT0004936149	MEDIOBANCA MB22 INDEX LINKED MC AG21 EUR	0,53	41	
IT0004917958	BTP ITALIA AP17 EUR	313,90	4.817		IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0,52	48	

EQUITY LINKED - MAY 2015					OTHERS (*) - MAY 2015				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONUS	0,08	5		XS0557128328	BOFA DC15 EUR/USD RANGE ACCRUAL NOTES	1,08	19	
DE000UBDSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0,04	3		XS0638296920	BOFA GN18 MC INVEST BOND ORO	0,17	7	
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0,04	10						

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

News

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

- KFW TRY 5.00 per cent. Notes due January 16, 2017(XS0875628165)
- KFW TRY 14.50 per cent. Notes due January 26, 2017(XS0283199247)
- EIB BRL 6.000 per cent. Bonds due 25th January, 2016 (payable in USD)(XS0876113373)
- KFW USD 2.000% Global Notes due 2025(US00769GQ12)
- KFW USD 1.500% Global Notes due 2020(US00769GP39)
- KFW USD 1.000% Global Notes due 2018(US00769GL25)
- EIB USD 1.375% Notes Due 2020(US29878GV24)
- EIB NOK 1.125 per cent. Bonds due 15th May, 2020(XS1195588915)
- EIB NOK 2.500 per cent. Bonds due 17th January, 2018(XS0875329848)
- EIB NOK 3.00 per cent. Bonds due 29th January, 2016(XS0552381385)
- EIB CAD 1.75 per cent. Bonds due 24 April 2018 (XS0921767116)
- EIB CAD 2.125 per cent. Bonds due 4 February 2019(XS1028038096)
- EIB ZAR 7.25 per cent. Bonds due 28th February, 2023(XS1179347999)
- Issue of AUD 50,000,000 Eight-Year AUD 3.50% p.a. Fixed Rate Notes, due April 28, 2023(XS1166378718)
- EIB TRY 9.125 per cent. Bonds due 7th October, 2020(XS1224031903)
- EIB NOK 3.00 per cent. Bonds due 16th September, 2016(XS0677817594)
- Schetz 0% due on 16th June 2017(DE0001104602)
- MEDIOBANCA (MB44) USD 2015-2020 Tasso Variabile con Tasso Minimo (floor) pari all 1,50% annuo e Tasso Massimo (cap) pari all 4,00% annuo(IT0005092330)
- MEDIOBANCA (MB43) USD 2.25% 2015/2020(IT0005091894)
- Banca IMI Collezione Tasso Misto Sterlina Inglese serie II(IT0005114357)
- Banca IMI Collezione Tasso Misto Dollaro USA serie II(IT0005114365)
- Obbligazione tasso misto in Dollari Australiani 3 Giugno 2023(XS1235187306)
- Obbligazione tasso misto in Dollari Neozelandesi 3 Giugno 2023(XS1235201735)

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