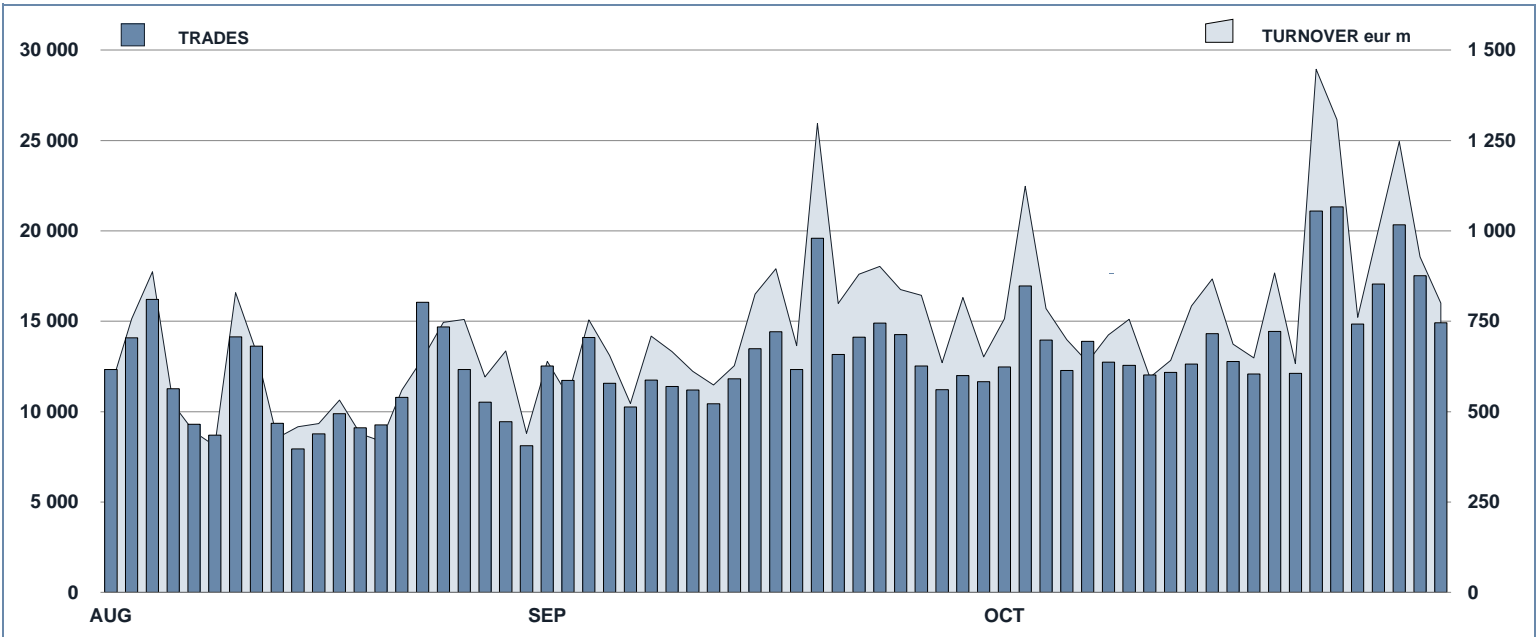




MOT Statistics

October 2015

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DECEMBER 2014		SEPTEMBER 2015		OCTOBER 2015		SEPTEMBER 2015		OCTOBER 2015		JAN - OCT 2015	
	LISTED	END OF MONTH	LISTED	END OF MONTH	LISTED	END OF MONTH	NEW LISTED	BEGIN OF JAN 2015	TRADES	TURNOVER	TRADES	TURNOVER

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	113	118	32	120	37	200 556	14 772.8	233 134	17 117.0	2 936 476	224 203.3
BONDS	456	318	16	317	17	37 722	964.7	39 833	746.4	414 602	7 429.9
EUROBONDS and ABSs	538	636	153	671	196	42 112	605.7	51 545	848.4	627 805	10 718.7
of which BONDS IN DISTRIBUTION	-	-	-	-	-	-	-	-	-	6 884	232.7
<b>TOTAL</b>	<b>1 107</b>	<b>1 072</b>	<b>201</b>	<b>1 108</b>	<b>250</b>	<b>280 390</b>	<b>16 343.2</b>	<b>324 512</b>	<b>18 711.8</b>	<b>3 978 883</b>	<b>242 351.9</b>

ISSUERS

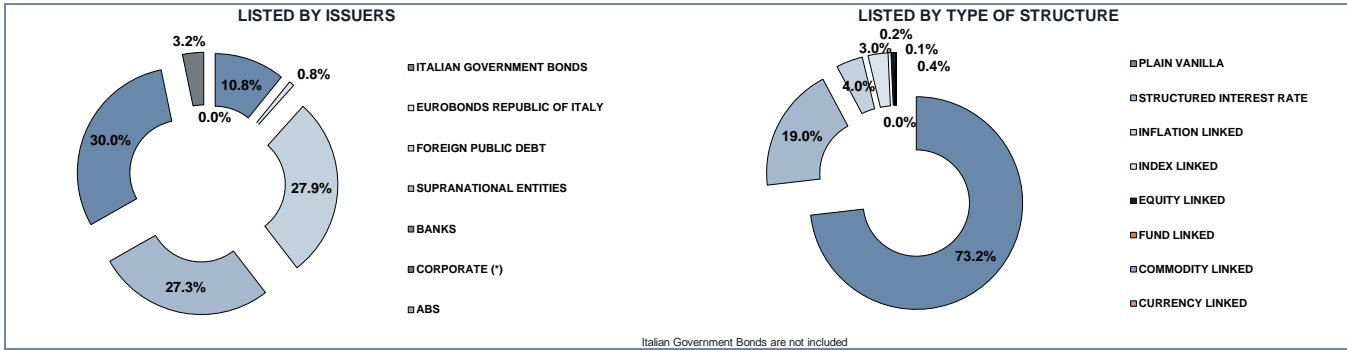
ITALIAN GOVERNMENT BONDS	113	118	32	120	37	200 556	14 772.8	233 134	17 117.0	2 936 476	224 203.3
EUROBONDS REPUBLIC OF ITALY	10	9	1	9	1	1 933	31.1	2 798	70.6	31 815	670.2
FOREIGN PUBLIC DEBT	273	294	41	309	60	14 799	214.2	19 524	330.7	228 168	3 973.4
SUPRANATIONAL ENTITIES	228	285	77	302	98	17 041	248.4	19 036	289.2	230 625	3 982.2
BANKS	457	330	33	332	37	37 940	927.2	37 859	664.3	411 857	6 861.2
CORPORATE (*)	26	36	17	36	17	8 121	149.5	12 161	240.0	139 942	2 661.6
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>1 107</b>	<b>1 072</b>	<b>201</b>	<b>1 108</b>	<b>250</b>	<b>280 390</b>	<b>16 343.2</b>	<b>324 512</b>	<b>18 711.8</b>	<b>3 978 883</b>	<b>242 351.9</b>

(\*) BOC and BOP are included

TYPE OF STRUCTURE

PLAIN VANILLA	713	689	150	723	193	57 776	1 283.2	63 431	1 204.1	744 951	13 788.1
STRUCTURED INTEREST RATE	193	188	15	188	15	21 145	273.7	26 908	370.7	281 299	4 073.5
INFLATION LINKED	42	40	3	40	3	392	8.3	436	15.1	7 170	170.6
INDEX LINKED	38	29	1	30	2	443	3.8	557	4.6	8 281	107.4
EQUITY LINKED	5	5	-	4	-	70	1.2	37	0.3	374	4.6
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	3	0.0	5	0.0	50	0.5
CURRENCY LINKED	1	1	-	1	-	5	0.1	4	0.0	282	4.0
ITALIAN GOVERNMENT BONDS	113	118	32	120	37	200 556	14 772.8	233 134	17 117.0	2 936 476	224 203.3
<b>TOTAL</b>	<b>1 107</b>	<b>1 072</b>	<b>201</b>	<b>1 108</b>	<b>250</b>	<b>280 390</b>	<b>16 343.2</b>	<b>324 512</b>	<b>18 711.8</b>	<b>3 978 883</b>	<b>242 351.9</b>

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - OCTOBER 2015				FOREIGN PUBLIC DEBT - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005083057	BTP TF 3,25% ST46 EUR	2.439,49	39.360	PTOT50E0007	PORTUGAL TF 4,1% AP37 EUR	38,40	1.769
IT0005094088	BTP TF 1,65% MZ32 EUR	1.303,67	28.478	GR0114028534	GGB TF 4,75% AP19 EUR	30,49	1.836
IT0003934657	BTP-1FB37 4%	1.171,32	21.800	PTOTKOE0011	PORTUGAL TF 2,875% OT25 EUR	24,22	242
IT0005090318	BTP TF 1,50% GN25 EUR	942,43	12.149	GR0110029312	GGB TF 3,375% LG17 EUR	18,17	955
IT0005012783	BTP ITALIA AP20 EUR	764,03	7.465	ES00000127A2	REGNO SPAGNA OBLIGACI TF 1,95% LG30 EUR	15,65	571

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2015				SUPRANATIONAL ENTITIES - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS0100688190	ITALY 19EUR FRN	29,36	591	XS1014703851	EIB TF 10,5% DC17 BRL	22,96	2.814
US465410BG26	ITALY 33USD 5,375	24,57	1.467	XS0648456167	EIB LG18 TRY 9,25	13,98	1.115
XS009449456	ITALY 29EUR FRN	8,61	315	XS0648049838	EIB TF 6% OT19 ZAR	10,12	1.034
US465410AH18	ITALY SET23USD 6,875	5,53	396	XS1128967298	EIB TF 10% DC18 BRL	8,61	592
US465410BS63	ITALY 17USD 5,375	1,14	11	XS1136802615	EIB TF 10% GN18 BRL	7,19	1.131

BANKS - OCTOBER 2015				CORPORATE - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	199,63	4.506	IT0005108490	AUTOSTRATE TF 1,625% GN23 EUR	77,58	2.722
XS1241026936	GS INTL TF 3,5% ST25 CALL USD	24,35	1.134	IT0005090995	CDP MC MZ22 EUR	43,94	1.994
IT0005120313	BANCO POP TV EUR3M+4,375 LG22 SUB TIER2	20,75	1.218	XS128967298	BNP ARBITR T MISTO ST25 USD	24,38	977
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	18,07	1.285	IT0004794142	ENEL TF 4,875 2012-2018	10,83	444
IT0004966823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	17,93	1.317	XS1212331265	SG ISSUER MC GN25 USD	7,89	392

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2015				STRUCTURED INTEREST RATE - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005083057	BTP TF 3,25% ST46 EUR	2.439,49	39.360	IT0005090995	CDP MC MZ22 EUR	43,94	1.994
IT0005094088	BTP TF 1,65% MZ32 EUR	1.303,67	28.478	XS0100688190	ITALY 19EUR FRN	29,36	591
IT0003934657	BTP-1FB37 4%	1.171,32	21.800	XS128967298	BNP ARBITR T MISTO ST25 USD	24,38	977
IT0005090318	BTP TF 1,50% GN25 EUR	942,43	12.149	XS1241026936	GS INTL TF 3,5% ST25 CALL USD	24,35	1.134
IT0005107708	BTP TF 0,70% MG20 EUR	339,15	2.698	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	11,65	774

INFLATION LINKED - OCTOBER 2015				INDEX LINKED - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	764,03	7.465	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0,61	80
IT0005058919	BTP ITALIA OT20 EUR	720,53	6.241	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0,54	64
IT0005105843	BTP ITALIA AP23 EUR	645,57	7.424	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0,45	48
IT0004969207	BTP ITALIA NV17 EUR	540,57	6.781	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0,41	35
IT0004863608	BTP ITALIA OT16 EUR	523,13	5.119	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0,32	45

EQUITY LINKED - OCTOBER 2015				OTHERS (*) - OCTOBER 2015			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0,23	29	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0,02	5
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONUS	0,05	6	XS0557128328	BOFA DC15 EUR/USD RANGE ACCRUAL NOTES	0,02	4
IT0006721366	MACQUARIE STR SEC OT17 MC EUR 6% X	0,00	2				

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

News

In October, 5 Italian Government bonds and the following instruments were listed on MOT market:

- \*EBRD USD 1.00 per cent. Global Notes due 17 September 2018\*(US29874QCK85)
- \*EBRD USD 1.375 per cent. Global Notes due 20 October 2016\*(US29874QCB86)
- \*IBRD USD 0.625 per cent. Fixed Rate Notes due October 14, 2016\*(US459058DS95)
- \*IBRD USD 2.125 per cent. Fixed Rate Notes due November 1, 2020\*(US459058DH31)
- \*IBRD ZAR Zero Coupon Notes due December 29, 2028\*(XS062720698)
- \*ESM EUR 1.75 per cent. Notes due 20 October 2045\*(EU000A1U9302)
- \*ESM EUR 0.05 per cent. Notes due 17 December 2018\*(EU000A1U9886)
- \*EIB EUR 0.5 per cent. Climate Awareness Bonds due 15 November 2023\*(XS1280834992)
- \*EIB NOK 1.500 per cent. Bonds due 12th May, 2022\*(XS1227593933)
- \*KFW NZD 3.75 per cent. Notes due August 16, 2017\*(XS0817659526)
- \*OAT 0.25% due on 25th November 2020\*(FR0012968337)
- \*OAT 1.5% due on 25th May 2031\*(FR0012993103)
- \*Kingdom of Netherlands 4% notes due 15/07/2019\*(NL0009086115)
- \*Kingdom of Netherlands 0% notes due 15/04/2018\*(NL0011005137)
- \*Republic of Poland EUR 0.875 per cent. Notes due 14 October 2021\*(XS1306382364)
- \*EIB USD 1.625% Notes due 2020\*(US298785GY62)
- \*EIB EUR 0.25 per cent. EARNs due 15 October 2020\*(XS1288040055)
- \*IBRD USD 1.000 per cent. Notes due October 5, 2018\*(US459058ER04)
- \*IBRD USD 1.875 per cent. Notes due October 7, 2022\*(US459058ES86)
- \*MEDIOBANCA (MB45) 2015/2022 con opzioni digitali suoli indici Eurostoxx 50, S&P 500, Nikkei 225\*(IT0005122830)
- \*Republic of Poland EUR 1.625 per cent. Notes due 15 January 2019\*(XS0874841066)
- \*Republic of Poland EUR 4.00 per cent. Notes due 23 March 2021\*(XS0643882095)
- \*Republic of Poland EUR 4.50 per cent. Notes due 18 January 2022\*(XS0282701514)
- \*Kingdom of Netherlands 0.25% notes due 15/07/2025\*(NL0011220108)
- \*Kingdom of Netherlands 1.75% notes due 15/07/2023\*(NL0010418810)
- \*Kingdom of Netherlands 2.25% notes due 15/07/2022\*(NL0010060257)
- \*Kingdom of Netherlands 3.50% notes due 15/07/2020\*(NL0009348242)
- \*Kingdom of Netherlands 3.75% notes due 15/01/2042\*(NL0009446418)
- \*Kingdom of Netherlands 4% notes due 15/01/2037\*(NL000102234)
- \*Kingdom of Netherlands 5.50% notes due 15/01/2028\*(NL000102317)
- \*EIB SEK 3.00 per cent. Bonds due 23rd April, 2019\*(XS0773059042)
- \*EIB SEK 5 per cent. Bonds due 1st December, 2020\*(XS0219399275)
- \*EIB SEK 2.625 per cent. Bonds due 15th March, 2017\*(XS0698632212)
- \*EIB BRL 10.00 per cent. Bonds due 17th December, 2018 (payable in EUR)\*(XS1250872998)
- \*KFW ZAR 5.00 per cent. Notes due October 4, 2017\*(XS0838228996)
- \*KFW BRL 10.50 per cent. Notes due December 14, 2017 (payable in EUR)\*(XS1014862731)
- \*EFSF EUR 0.200 per cent. Guaranteed Notes due 28 April 2025\*(EU000A1G0DE2)
- \*ESM EUR 1.00 per cent. Notes due 23 September 2025\*(EU000A1U9894)
- \*EBRD USD 1.625 per cent. Global Notes due 15 November 2018\*(US29874QCL68)
- \*EBRD USD 1.5 per cent. Global Notes due 16th March 2020\*(US29874QCH56)
- \*Republic of Poland EUR 1.50 per cent. Notes due 9 September 2025\*(XS1288467605)
- \*OAT 1% due on 25th November 2025\*(FR0012938116)
- \*Kingdom of Belgium 1.9% notes due 22/06/2038\*(BE0000336454)
- \*Kingdom of Belgium USD 1.5% notes due 22/06/2018\*(BE6253986085)

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