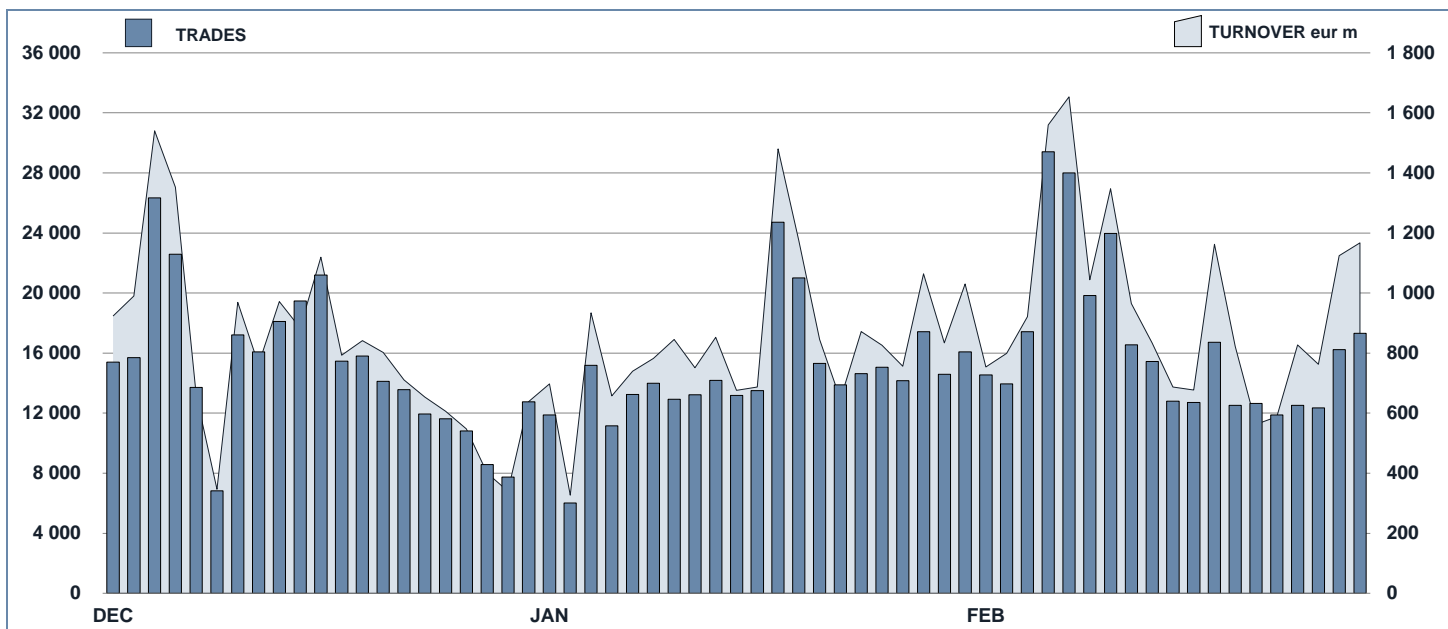




MOT Statistics

February 2016

MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2015		JANUARY 2016		FEBRUARY 2016		JANUARY 2016		FEBRUARY 2016		JAN - FEB 2016	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2016	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2016	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
ITALIAN GOVERNMENT BONDS	117	117	2	119	6	194 010	14 873.3	250 653	18 610.8	444 663	33 484.1	
BONDS	307	307	1	303	1	49 658	685.2	44 709	609.2	94 367	1 294.5	
EUROBONDS and ABSs	685	698	19	724	49	43 787	693.8	52 101	902.6	95 888	1 596.4	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	-	-	2	-	-	37	1.1	37	1.1	
TOTAL	1 109	1 122	22	1 146	56	287 455	16 252.3	347 463	20 122.6	634 918	36 374.9	
ISSUERS												
ITALIAN GOVERNMENT BONDS	117	117	2	119	6	194 010	14 873.3	250 653	18 610.8	444 663	33 484.1	
EUROBONDS REPUBLIC OF ITALY	9	8	-	8	-	2 223	42.9	2 068	36.4	4 291	79.3	
FOREIGN PUBLIC DEBT	311	319	9	321	14	16 235	255.9	22 747	385.6	38 982	641.5	
SUPRANATIONAL ENTITIES	309	310	5	323	19	17 007	258.6	14 392	231.1	31 399	489.8	
BANKS	324	329	6	336	15	49 795	682.1	48 171	706.3	97 966	1 388.5	
CORPORATE (*)	39	39	-	39	2	8 185	139.5	9 432	152.3	17 617	291.8	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	1 109	1 122	22	1 146	56	287 455	16 252.3	347 463	20 122.6	634 918	36 374.9	

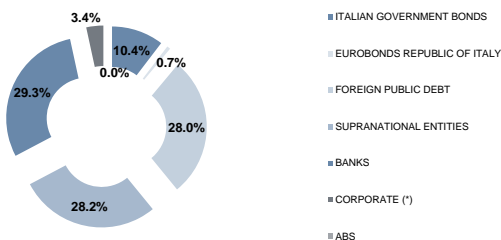
(*) BOC and BOP are included

TYPE OF STRUCTURE

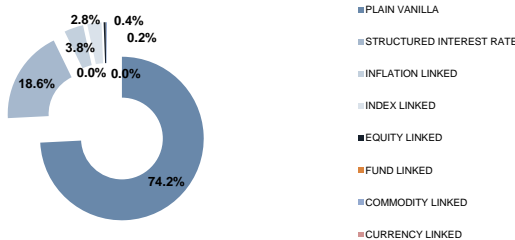
PLAIN VANILLA	733	741	15	762	44	63 791	961.0	64 717	1 010.9	128 508	1 971.9
STRUCTURED INTEREST RATE	185	190	5	191	6	28 588	405.8	30 657	480.8	59 245	886.6
INFLATION LINKED	39	39	-	39	-	472	6.8	586	10.9	1 058	17.7
INDEX LINKED	29	29	-	29	-	570	5.2	843	9.2	1 413	14.4
EQUITY LINKED	4	4	-	4	-	19	0.2	3	0.0	22	0.2
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	-	2	-	2	-	5	0.0	4	0.0	9	0.1
CURRENCY LINKED	2	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	117	117	2	119	6	194 010	14 873.3	250 653	18 610.8	444 663	33 484.1
TOTAL	1 109	1 122	22	1 146	56	287 455	16 252.3	347 463	20 122.6	634 918	36 374.9

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 2016				FOREIGN PUBLIC DEBT - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005083057	BTP TF 3,25% ST46 EUR	1 962.16	34 939	PT0T650E0007	PORTUGAL TF 4,1% AP37 EUR	61.06	4 048
IT0005162828	BTP TF 2,7% M247 EUR	1 632.34	36 203	PT0T650E0020	PORTUGAL TF 4,1% FB45 EUR	44.82	2 916
IT0005094088	BTP TF 1,65% M232 EUR	1 366.99	30 318	XS1085735899	PORTUGAL TF 5,125% OT24 USD	18.88	1 602
IT0005090318	BTP TF 1,50% GN25 EUR	1 023.75	11 005	DE0001102317	BUND TF 1,5% MG23 EUR	17.03	66
IT0003934657	BTP-1FB37 4%	864.79	18 242	PT0T650E0012	PORTUGAL TF 2,875% LG26 EUR	13.20	724

EUROBONDS REPUBLIC OF ITALY - FEBRUARY 2016				SUPRANATIONAL ENTITIES - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	21.95	1 372	XS0648456167	EIB LG18 TRY 9,25	10.99	725
US465410AH18	ITALY SET23USD 6,875	8.33	381	XS1014703851	EIB TF 10,5% DC17 BRL	7.69	1 005
US0100688190	ITALY 19EUR FRN	2.87	156	XS0848049838	EIB TF 6% OT19 ZAR	7.33	717
XS0038449456	ITALY 29EUR FRN	1.97	145	US2987853594	EIB TF 1,875% FB25 USD	6.82	280
US465410BR80	ITALY 16USD 5,25	0.65	5	XS0877809375	EIB TF 5,75% AP18 TRY	6.67	322

BANKS - FEBRUARY 2016				CORPORATE - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1341083555	IMI COLLEZIO MC GE26 EUR	90.18	2 838	IT0005090995	CDP MC MZZ2 EUR	49.80	2 201
IT0004968823	BANCO POP TF 5,50% NV20 LT2 AMORT EUR	55.34	4 210	IT0005108490	AUTOSTRAD E TF 1,625% GN23 EUR	23.51	852
XS1341083639	IMI COLLEZIO MC GE23 USD	36.43	1 628	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	16.61	1 364
IT0005120313	BANCO POP TV EUR3M+4,375 LG22 SUB TIER2	26.10	2 335	XS1042118106	GE COMPANY TF 2,5% MZ20 USD	11.09	616
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	23.04	1 564	XS1218967377	BNP ARBITR T MISTO AP23 USD	5.36	382

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - FEBRUARY 2016				STRUCTURED INTEREST RATE - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005083057	BTP TF 3,25% ST46 EUR	1 962.16	34 939	XS1341083555	IMI COLLEZIO MC GE26 EUR	90.18	2 838
IT0005162828	BTP TF 2,7% M247 EUR	1 632.34	36 203	IT0005090995	CDP MC MZZ2 EUR	49.80	2 201
IT0005094088	BTP TF 1,65% M232 EUR	1 366.99	30 318	XS1341083639	IMI COLLEZIO MC GE23 USD	36.43	1 628
IT0005090318	BTP TF 1,50% GN25 EUR	1 023.75	11 005	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	21.18	1 136
IT0003934657	BTP-1FB37 4%	864.79	18 242	XS1267261805	GS INTL MC GE26 USD	18.66	876

INFLATION LINKED - FEBRUARY 2016				INDEX LINKED - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004969207	BTP ITALIA NV17 EUR	674.71	5 512	GB0086HYM000	BNP ARBITR DC16 BRIC OC EUR	1.92	23
IT0005012783	BTP ITALIA AP20 EUR	622.46	6 087	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.41	103
IT0004863608	BTP ITALIA OT16 EUR	590.14	4 633	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.32	170
IT0004917958	BTP ITALIA AP17 EUR	505.45	5 002	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.92	112
IT0005105843	BTP ITALIA AP23 EUR	289.00	4 482	IT0004959069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.77	105

EQUITY LINKED - FEBRUARY 2016				OTHERS (*) - FEBRUARY 2016			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719554	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.01	2	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.03	4
IT0006719556	MACQUARIE STR SEC GN17MC STEPUP SVILUPPO	0.01	1				

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

News

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

- Obbligazione tasso fisso in Dollari Australiani 2 Marzo 2026 (XS1365095865)
- Obbligazione tasso fisso in Dollari USA 2 Marzo 2026 (XS1365096087)
- Republic of Austria EUR 1.50 per cent. notes due on 20th February 2047 (AT0000A1K9F1)
- Republic of Austria EUR 0.75 per cent. notes due on 20th October 2026 (AT0000A1K9C8)
- EIB EUR 1,125 per cent. Eurocooperation (Ecoop) Bonds due 15 September 2036 (XS1361554584)
- EIB USD 1,250% Notes due 2019 (US298765H850)
- KFW ZAR 7,875 per cent. Notes due January 15, 2020 (XS1075906252)
- KFW ZAR 7,00 per cent. Notes due January 21, 2019 (XS1018702941)
- KFW TRY 9,25 per cent. Notes due May 22, 2020 (XS1234897483)
- KFW NZD 4,50 per cent. Notes due August 20, 2020 (XS1100379459)
- KFW NZD 3,75 per cent. Notes due June 14, 2018 (XS0943420231)
- KFW BRL 9,75 per cent. Notes due May 23, 2017 (payable in EUR) (XS1020328024)
- KFW BRL 12,00 per cent. Notes due November 4, 2019 (payable in EUR) (XS1315160702)
- Republic of Finland EUR 0,875 per cent. notes due on 15th September 2025 (FH000167317)
- Schatz 0% due on 16th March 2018 (DE0001104636)
- Istituto de Crédito Oficial EUR 6,0 per cent. Notes due 8 March 2021 (XS0599993622)
- Istituto de Crédito Oficial EUR 4,75 per cent. Notes due April 2020 (XS0883537143)
- Istituto de Crédito Oficial EUR 4,375 per cent. Notes due 20 May 2019 (XS0428962921)
- Istituto de Crédito Oficial EUR 4,00 per cent. Notes due April 2018 (XS090792473)
- Istituto de Crédito Oficial EUR 4,875 per cent. Notes due 1 February 2018 (XS0740606768)
- Istituto de Crédito Oficial EUR 0,5 per cent. Fixed Rate Notes due 15 December 2017 (XS1180277524)
- Istituto de Crédito Oficial EUR 4,125 per cent. Notes due 28 September 2017 (XS0544695272)
- Istituto de Crédito Oficial EUR 4,625 per cent. Notes due 31 January 2017 (XS0736467159)
- Istituto de Crédito Oficial EUR 4,875 per cent. Notes due 2017 (XS0849423081)
- Bobl 0% due on 9th April 2021 (DE0001141737)
- Yield Securities due January 2026 (XS1289165711)
- EFSP EUR 0,10 per cent. Guaranteed Notes due 19 January 2021 (EU000A1G0DG7)
- IBRD USD 1,250 per cent. Notes due July 26, 2019 (US459056E16)
- KFW TRY 8,50 per cent. Notes due September 19, 2017 (XS097246093)
- IFC BRL 12 per cent. Notes due January 29, 2019 (payable in USD) (XS1349365764)

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