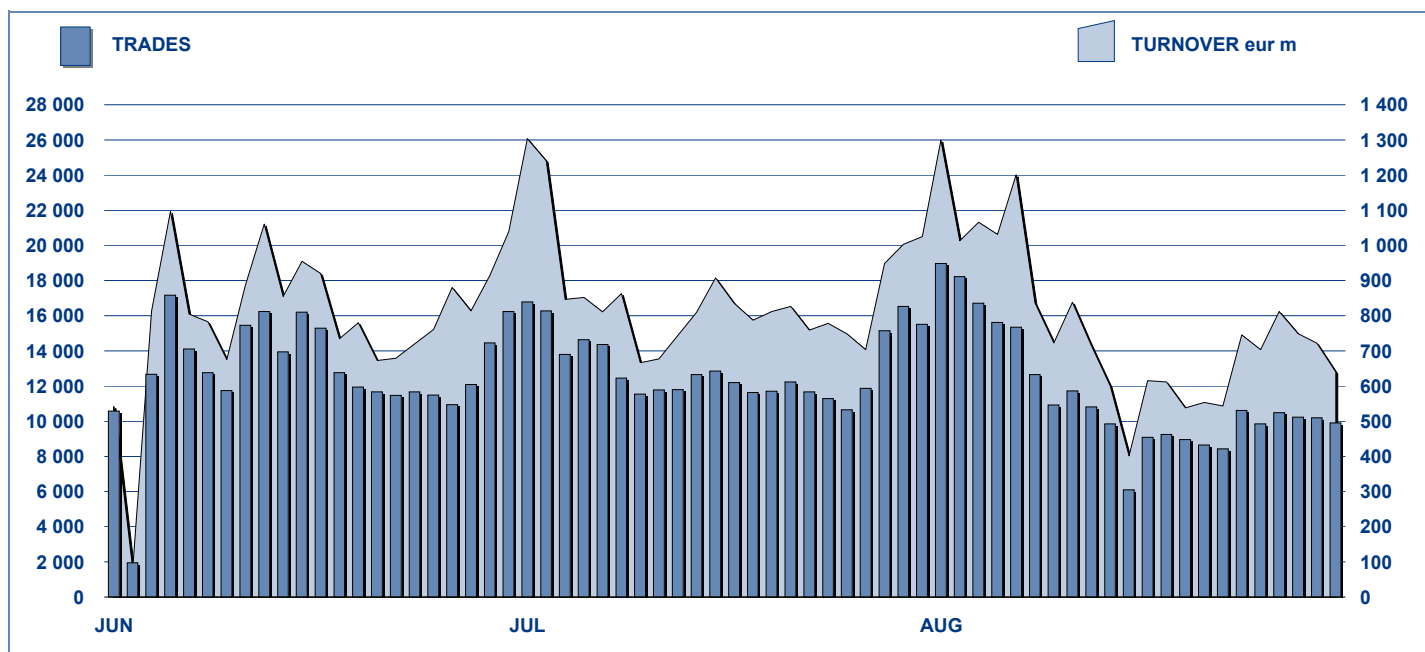


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

DEC 2008	JULY 2009		AUGUST 2009		JULY 2009		AUGUST 2009		JAN-AUG 2009	
LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
END OF MONTH	END OF MONTH	EGIN of JAN 20	END OF MONTH	EGIN of JAN 200	number	eur m	number	eur m	number	eur m

#### MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	93	95	33	93	35	223 621	18 405.0	170 760	14 202.4	1 995 100	150 275.5
BONDS	276	275	21	275	22	71 277	1 257.8	53 206	1 090.7	390 799	6 170.7
EUROBONDS and ABSs	195	219	45	218	45	13 440	585.2	9 648	366.5	124 264	4 495.0
<b>TOTAL</b>	<b>564</b>	<b>589</b>	<b>99</b>	<b>586</b>	<b>102</b>	<b>308 338</b>	<b>20 248.1</b>	<b>233 614</b>	<b>15 659.7</b>	<b>2 510 163</b>	<b>160 941.2</b>

#### ISSUERS

ITALIAN GOVERNMENT BONDS	93	95	33	93	35	223 621	18 405.0	170 760	14 202.4	1 995 100	150 275.5
EUROBONDS REPUBLIC OF ITALY	14	13	-	13	-	1 368	35.6	1 364	38.4	12 885	353.6
FOREIGN PUBLIC DEBT	106	126	31	125	31	4 286	209.9	3 889	156.7	27 047	1 338.7
SUPRANATIONAL ENTITIES	107	109	12	109	12	13 555	358.2	10 160	220.2	118 868	2 850.2
BANKS	226	228	21	228	22	47 922	901.9	40 708	928.9	271 448	4 604.4
CORPORATE (*)	13	14	2	14	2	17 522	335.4	6 649	110.7	84 157	1 501.9
ABS	5	4	-	4	-	64	2.0	84	2.4	658	16.9
<b>TOTAL</b>	<b>564</b>	<b>589</b>	<b>99</b>	<b>586</b>	<b>102</b>	<b>308 338</b>	<b>20 248.1</b>	<b>233 614</b>	<b>15 659.7</b>	<b>2 510 163</b>	<b>160 941.2</b>

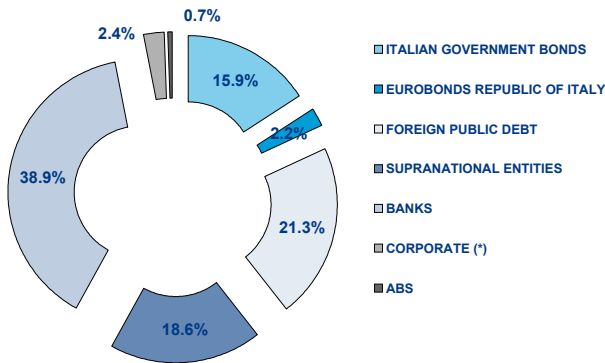
(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

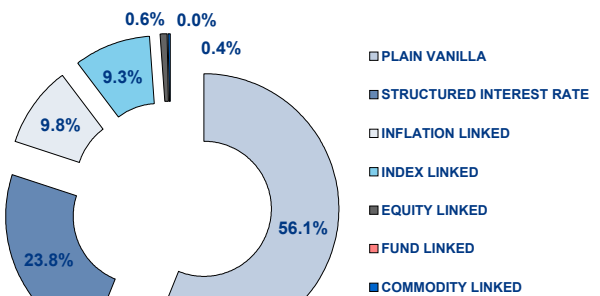
PLAIN VANILLA	236	277	62	276	62	45 500	1 230.3	32 360	991.8	249 702	6 725.3
STRUCTURED INTEREST RATE	125	118	1	117	1	20 118	299.1	16 479	238.3	137 206	1 950.5
INFLATION LINKED	54	48	1	48	1	8 904	164.9	6 204	111.1	63 583	1 100.1
INDEX LINKED	50	45	1	46	2	9 764	142.6	7 440	111.2	61 307	844.1
EQUITY LINKED	3	3	1	3	1	345	4.6	260	3.2	2 192	26.9
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	78	1.2	100	1.3	883	11.0
CURRENCY LINKED	1	1	-	1	-	8	0.4	11	0.2	190	7.9
ITALIAN GOVERNMENT BONDS	93	95	33	93	35	223 621	18 405.0	170 760	14 202.4	1 995 100	150 275.5
<b>TOTAL</b>	<b>564</b>	<b>589</b>	<b>99</b>	<b>586</b>	<b>102</b>	<b>308 338</b>	<b>20 248.1</b>	<b>233 614</b>	<b>15 659.7</b>	<b>2 510 163</b>	<b>160 941.2</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 - August 2009**

ISIN	DESC	eur m	TRADES
IT0004489610	B.T.P. 09/19 TF 4.25% EUR	1 254.58	13 499
IT0004518715	C.C.T. 01/07/2009 - 01/07/2016 TV EUR	1 056.25	5 835
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	996.95	20 399
IT0004009673	B.T.P. 06/21 TF 3.75% EUR	800.95	13 345
IT0004286966	B.T.P. 07/39 TF 5% EUR	748.70	11 522

**FOREIGN PUBLIC DEBT - August 2009**

ISIN	DESC	eur m	TRADES
DE0001135382	BUND 09/19 TF 3,5% EUR	33.36	122
DE0001141547	BOBL 09/14 TF 2,25% EUR	13.22	139
DE0001135283	BUND 05/15 TF 3,25% EUR	8.37	19
DE0001135259	BUND 04/14 TF 4,25% EUR	7.57	6
DE0001135275	BUND 05/37 TF 4.00% EUR	5.74	174

**EUROBONDS REPUBLIC OF ITALY - August 2009**

ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	15.12	655
XS0100688190	REP OF ITALY 99/19 TV EUR	5.10	165
XS0098449456	REP OF ITALY 99/29 TV EUR	4.12	203
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	3.94	115
US465410BQ08	REP OF ITALY 06/16 TF 4.75% USD	2.31	30

**SUPRANATIONAL ENTITIES - August 2009**

ISIN	DESC	eur m	TRADES
XS0290050524	B.E.I. 07/24 TF 4.125% EUR	27.44	1 060
XS0425743506	B.E.I. 09/16 TF 3,5% EUR	19.08	526
IT0006589987	BERS 05/17 MULTI COUPON EUR	9.81	471
XS0223791517	B.E.I. 05/35 MULTI COUPON EUR	8.99	618
XS0408966199	B.E.I. 09/14 TF 3,125% EUR	8.89	262

**BANKS - August 2009**

ISIN	DESC	eur m	TRADES
IT0006703208	BARCLAYS BANK 09/19 TF 6.00% EUF	162.91	3 760
NL0009054907	ABN AMRO BANK 09/19 TF 5,5% EUR	138.53	4 041
IT0006703216	BARCLAYS BANK 09/14 TV EUR	123.26	2 389
NL0009054899	ABN AMRO BANK 09/14 TV EUR	57.09	1 763
NL0009056555	ABN AMRO BANK 09/12 TF 3.50% EUF	29.31	978

**CORPORATE - August 2009**

ISIN	DESC	eur m	TRADES
XS0129648621	FIAT 01/11 TF 6,75% EUR	19.41	1 035
IT0004503766	ENI 09/15 TV EUR	18.56	1 284
IT0004292691	ENEL 07/15 TV EUR	14.63	929
IT0004503717	ENI 09/15 TF 4.00% EUR	14.04	1 154
XS0184373925	TELECOM ITALIA 04/19 TF 5,375% EU	12.57	114

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

**PLAIN VANILLA - August 2009**

ISIN	DESC	eur m	TRADES
IT0006703208	BARCLAYS BANK 09/19 TF 6.00% EUF	162.91	3 760
NL0009054907	ABN AMRO BANK 09/19 TF 5,5% EUR	138.53	4 041
IT0006703216	BARCLAYS BANK 09/14 TV EUR	123.26	2 389
NL0009054899	ABN AMRO BANK 09/14 TV EUR	57.09	1 763
DE0001135382	BUND 09/19 TF 3,5% EUR	33.36	122

**STRUCTURED INTEREST RATE - August 2009**

ISIN	DESC	eur m	TRADES
XS0200676160	UNICREDITO ITALIANO 04/19 MULTI C	11.99	229
IT0006589987	BERS 05/17 MULTI COUPON EUR	9.81	471
XS0223791517	B.E.I. 05/35 MULTI COUPON EUR	8.99	618
IT0003866412	UNICREDIT EX CAPITALIA 05/15 TV S	8.82	584
IT0006623620	MERRILL LYNCH 07/13 TV EUR	8.36	562

**INFLATION LINKED - August 2009**

ISIN	DESC	eur m	TRADES
IT0006703190	BARCLAYS BANK 09/14 TV EUR	19.35	503
IT0003748313	UNICREDIT EX CAPITALIA 04/14 TV S	10.34	607
IT0003623003	MEDIOBANCA 04/14 TV EUR	7.25	334
IT0003806244	DEXIA CREDIOP 05/10 TV EUR	5.58	372
IT0003793483	DEXIA CREDIOP 05/10 TV EUR	5.54	425

**INDEX LINKED - August 2009**

ISIN	DESC	eur m	TRADES
IT0006590076	MERRILL LYNCH 05/11 MULTI COUPO	25.92	1 282
IT0003816243	BANCA NAZ LAVORO 05/11 MULTI CO	19.06	1 186
IT0003035299	UNICREDITO ITALIANO 00/10 MULTI C	7.85	544
IT0006607623	MERRILL LYNCH 06/12 MULTI COUPO	6.06	315
IT0003926547	BANCA CARIGE 05/11 MULTI COUPON	5.38	112

**EQUITY LINKED - August 2009**

ISIN	DESC	eur m	TRADES
IT0001278941	CENTROBANCA 98/13 MULTI COUPOI	1.65	105
IT0004397292	BANCA IMI 08/14 MULTI COUPON EUR	1.43	142
IT0003739841	BANCA INTESA 04/09 TV EUR	0.12	13

**COMMODITY LINKED - August 2009**

ISIN	DESC	eur m	TRADES
IT0006607474	BANCA EUROPEA PER LA RICOSTRUZI	0.79	46
IT0003933154	MEDIOBANCA 05/11 ONE COUPON EU	0.51	54

**News**

DomesticMOT:  
 MEDIOBANCA: 1 bond with fixed coupons linked to 3 international equity indices  
 3 issue programs by Banca Popolare di Ancona, Banca Carime and Unicredit

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