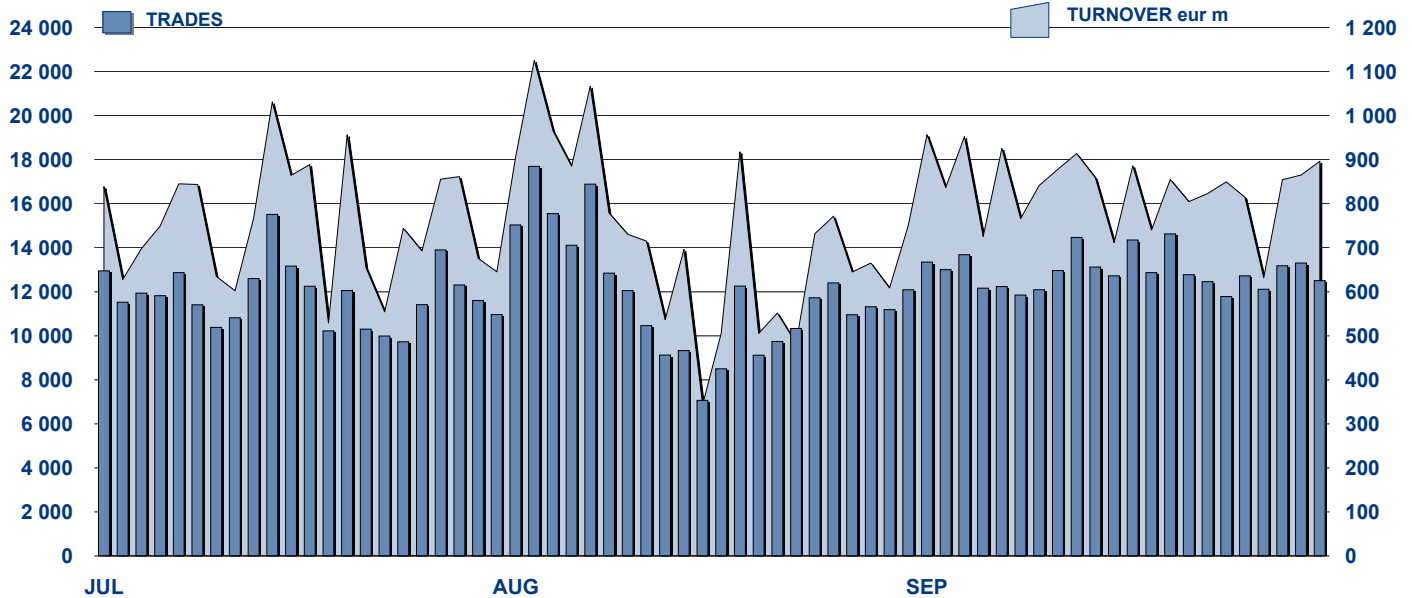


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	DEC 2009		AUGUST 2010		SEPTEMBER 2010		AUGUST 2010		SEPTEMBER 2010		JAN-SEP 2010	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2010	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2010	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	

#### MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	91	97	31	96	35	179 640	14 259.4	192 992	16 525.6	1 820 309	152 342.6
BONDS	289	332	66	342	76	68 662	1 235.1	77 049	1 353.6	760 307	14 425.9
EUROBONDS and ABSs	227	253	50	254	54	11 496	390.4	14 339	509.9	158 442	5 150.7
<b>TOTAL</b>	<b>607</b>	<b>682</b>	<b>147</b>	<b>692</b>	<b>165</b>	<b>259 798</b>	<b>15 885.0</b>	<b>284 380</b>	<b>18 389.0</b>	<b>2 739 058</b>	<b>171 919.3</b>

#### ISSUERS

ITALIAN GOVERNMENT BONDS	91	97	31	96	35	179 640	14 259.4	192 992	16 525.6	1 820 309	152 342.6
EUROBONDS REPUBLIC OF ITALY	14	14	-	15	1	2 309	62.6	2 590	68.7	23 173	614.7
FOREIGN PUBLIC DEBT	135	149	31	149	32	7 610	243.6	9 037	305.7	103 190	2 923.9
SUPRANATIONAL ENTITIES	107	114	14	114	16	7 736	170.6	8 603	219.7	96 803	2 464.6
BANKS	243	292	69	302	79	55 101	1 038.4	61 888	1 142.7	586 146	11 850.0
CORPORATE (*)	14	14	2	14	2	7 355	109.6	9 235	126.1	108 974	1 713.5
ABS	3	2	-	2	-	47	0.7	35	0.5	463	9.8
<b>TOTAL</b>	<b>607</b>	<b>682</b>	<b>147</b>	<b>692</b>	<b>165</b>	<b>259 798</b>	<b>15 885.0</b>	<b>284 380</b>	<b>18 389.0</b>	<b>2 739 058</b>	<b>171 919.3</b>

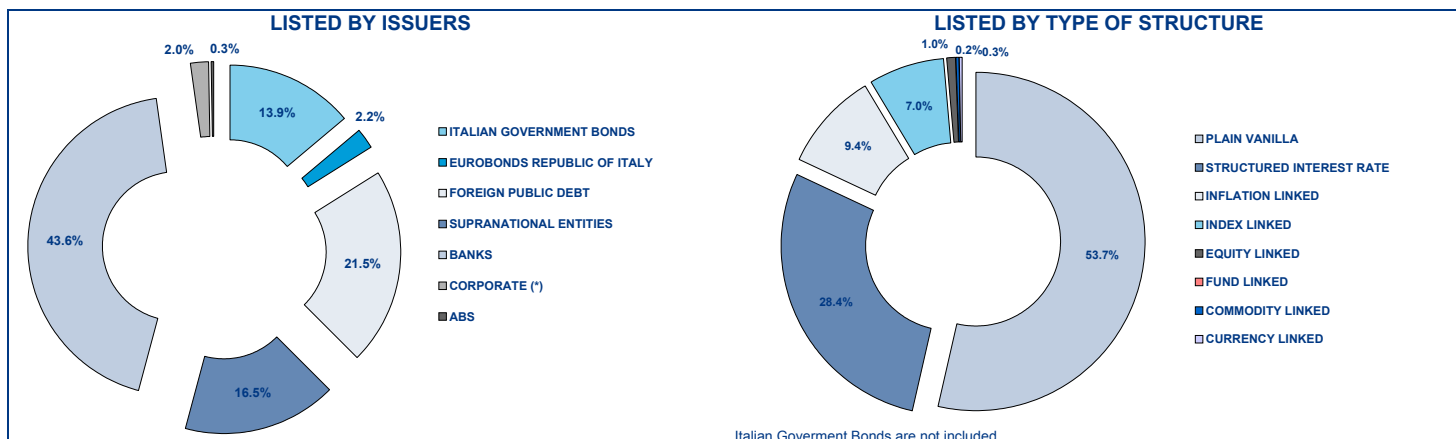
(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

PLAIN VANILLA	295	318	61	320	66	38 157	899.3	38 265	877.6	425 020	10 130.8
STRUCTURED INTEREST RATE	119	162	38	169	45	27 602	490.8	33 075	594.9	317 706	6 221.7
INFLATION LINKED	49	55	11	56	12	6 730	123.8	9 217	229.8	87 182	1 897.3
INDEX LINKED	46	41	3	42	4	6 741	97.0	9 674	144.2	80 445	1 196.3
EQUITY LINKED	3	6	3	6	3	826	13.6	907	13.8	6 494	101.7
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	102	1.0	250	3.2	1 662	22.8
CURRENCY LINKED	2	1	-	1	-	-	-	-	-	240	6.0

ITALIAN GOVERNMENT BONDS	91	97	31	96	35	179 640	14 259.4	192 992	16 525.6	1 820 309	152 342.6
<b>TOTAL</b>	<b>607</b>	<b>682</b>	<b>147</b>	<b>692</b>	<b>165</b>	<b>259 798</b>	<b>15 885.0</b>	<b>284 380</b>	<b>18 389.0</b>	<b>2 739 058</b>	<b>171 919.3</b>

**FOCUS ON LISTED BONDS - END OF MONTH**



**ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER**

ITALIAN GOVERNMENT BONDS - September 2010				FOREIGN PUBLIC DEBT - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004634132	BTP 10/21 TF 3,75% EUR	2 630.32	21 333	DE0001135416	BUND 10/20 TF 2,25% EUR	59.01	765
IT0004620305	C.C.T. EU 15/06/2010 - 15/12/2015 TV	1 329.07	11 321	DE0001135390	BUND 09/20 TF 3.25% EUR	27.22	122
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	1 307.11	22 848	FR0000186413	OAT-I 99/29 TV EUR	22.84	60
IT0004594930	B.T.P. 1/3/2010 - 1/9/2020 TF 4% EUR	1 126.09	10 307	FR0000188799	OAT-I 02/32 TV EUR	15.00	41
IT0004009673	B.T.P. 06/21 TF 3,75% EUR	874.14	11 299	DE0001135408	BUND 10/20 TF 3% EUR	12.00	175

EUROBONDS REPUBLIC OF ITALY - September 2010				SUPRANATIONAL ENTITIES - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	42.38	1 662	XS0425743506	B.E.I. 09/16 TF 3.5% EUR	18.10	216
XS0098449456	REP OF ITALY 99/29 TV EUR	5.38	234	XS0290050524	B.E.I. 07/24 TF 4.125% EUR	14.59	307
US465410BF43	REP OF ITALY 03/13 TF 4,375% USD	4.80	164	XS0249816579	B.E.I. 06/11 TF 3,625% EUR	13.09	261
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	3.64	137	XS0495347287	B.E.I. 10/15 TF 2,5% EUR	12.06	164
US465410BW75	REP OF ITALY 10/13 TF 2.125% USD	3.58	40	XS0222759689	B.E.I. 05/20 TV EUR	11.03	114

BANKS - September 2010				CORPORATE - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009483825	RBS N.V. 10/20 TF 5.00% EUR	66.67	2 340	IT0004576978	ENEL 10/16 TF 3.50% EUR	26.74	2 208
NL0009537851	RBS N.V. 10/16 STEP COUPON EUR	46.34	2 052	IT0004292691	ENEL 07/15 TV EUR	22.09	1 362
NL0009487453	RBS N.V. 10/25 MULTI COUPON EUR	40.09	1 954	IT0004503766	ENI 09/15 TV EUR	16.04	1 312
NL0009483833	RBS N.V. 10/20 MULTI COUPON EUR	28.76	1 212	IT0004576994	ENEL 10/16 TV EUR	15.45	1 528
IT0006709817	BARCLAYS BANK 09/14 MULTI COUP	25.90	188	IT0004503717	ENI 09/15 TF 4.00% EUR	11.07	735

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

PLAIN VANILLA - September 2010				STRUCTURED INTEREST RATE - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009483825	RBS N.V. 10/20 TF 5.00% EUR	66.67	2 340	NL0009537851	RBS N.V. 10/16 STEP COUPON EUR	46.34	2 052
DE0001135416	BUND 10/20 TF 2,25% EUR	59.01	765	NL0009487453	RBS N.V. 10/25 MULTI COUPON EUR	40.09	1 954
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	42.38	1 662	NL0009483833	RBS N.V. 10/20 MULTI COUPON EUR	28.76	1 212
DE0001135390	BUND 09/20 TF 3.25% EUR	27.22	122	NL0009062215	RBS 09/19 MULTI COUPON EUR	22.44	1 301
IT0004576978	ENEL 10/16 TF 3.50% EUR	26.74	2 208	NL0009537943	RBS N.V. 10/16 TV EUR	21.76	728

INFLATION LINKED - September 2010				INDEX LINKED - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006709817	BARCLAYS BANK 09/14 MULTI COUP	25.90	188	IT0004291172	MEDIOBANCA 08/14 MULTI COUP	13.86	813
FR0000186413	OAT-I 99/29 TV EUR	22.84	60	IT0004375736	BANCA IMI 08/14 MULTI COUP	12.71	610
NL0009289339	RBS 10/20 MULTI COUPON EUR	20.44	743	IT0006664137	DEUTSCHE BANK 08/14 MULTI COUP	10.23	586
IT0006601469	RBS 06/11 TV EUR	19.43	936	IT0006699505	CREDIT SUISSE 09/15 MULTI COUP	7.66	346
FR0000188799	OAT-I 02/32 TV EUR	15.00	41	IT0004315047	BANCO POP 08/14 MULTI COUP	7.60	427

EQUITY LINKED - September 2010				COMMODITY LINKED - September 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BANCA IMI 08/14 MULTI COUP	6.85	447	IT0003933154	MEDIOBANCA 05/11 ONE COUPON	2.87	217
IT0006664459	DEUTSCHE BANK 08/14 MULTI COUP	4.20	311	IT0006607474	BERS 06/11 ONE COUPON EUR	0.34	33
IT0001278941	CENTROBANCA 98/13 MULTI COUP	1.84	95				
IT0006707811	BARCLAYS BANK 09/14 MULTI COUP	0.47	27				
IT0006707803	BARCLAYS BANK 09/15 MULTI COUP	0.32	17				

**News**

In September 1 bond issued by Unione di Banche Italiane S.p.A., 6 by The Royal Bank of Scotland N.V., 1 by Barclays Bank PLC, 1 by Banca IMI S.p.A., 1 by IW Bank S.p.A., 1 government bond by the German Federal Republic, 1 by Republic of Italy and 2 by EIB in USD were listed on MOT market.

**Markets Analysis**

Piazza Affari, 6 - 20123 Milano  
 T +39 02 72426.478 | Fax +39 02 8646.4323  
 e-mail: research@borsaitaliana.it  
 www.borsaitaliana.it



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