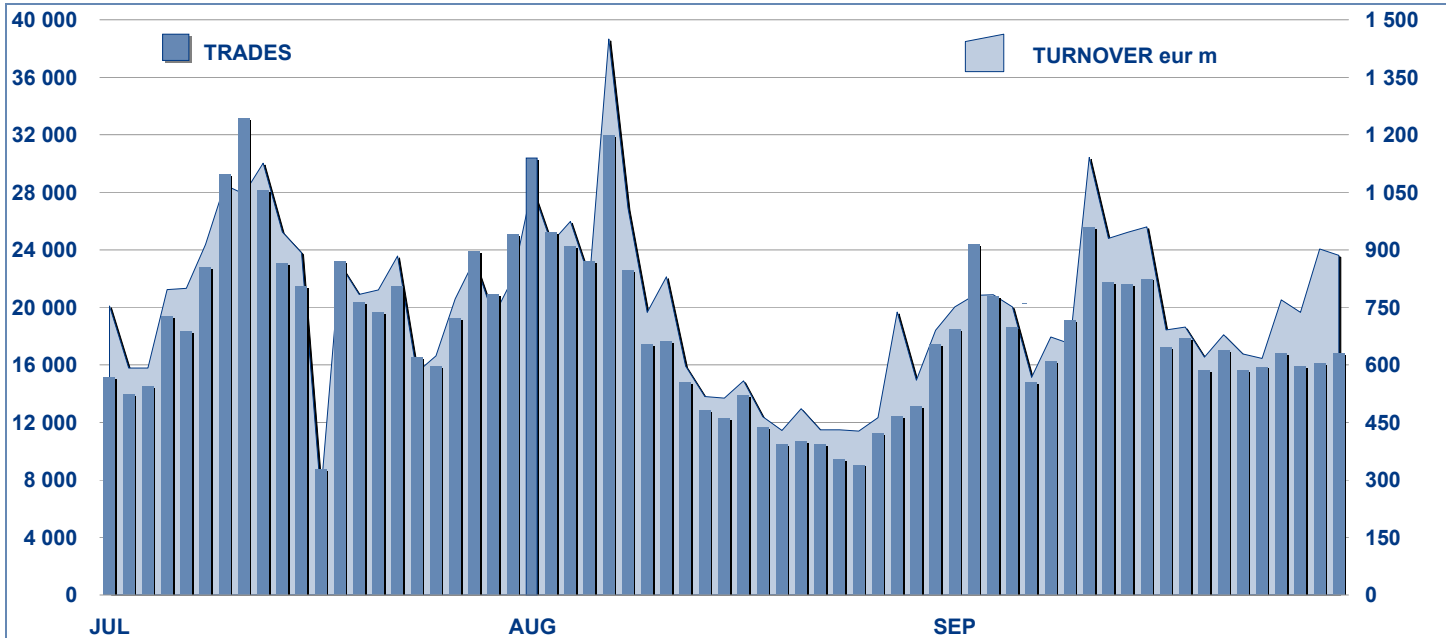


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	AUGUST 2011			SEPTEMBER 2011			AUGUST 2011		SEPTEMBER 2011		JAN - SEP 2011	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2011	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2011	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	

#### MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	98	100	26	101	31	301 334	13 854.2	322 668	15 086.5	2 302 598	127 321.4
BONDS	355	381	55	381	58	55 068	810.3	65 990	1 028.8	650 750	9 842.5
EUROBONDS and ABSs	270	317	71	316	72	13 804	582.8	16 901	742.9	142 956	4 827.8
<b>TOTAL</b>	<b>723</b>	<b>798</b>	<b>152</b>	<b>798</b>	<b>161</b>	<b>370 206</b>	<b>15 247.3</b>	<b>405 559</b>	<b>16 858.2</b>	<b>3 096 304</b>	<b>141 991.7</b>

#### ISSUERS

ITALIAN GOVERNMENT BONDS	98	100	26	101	31	301 334	13 854.2	322 668	15 086.5	2 302 598	127 321.4
EUROBONDS REPUBLIC OF ITAL	17	15	-	15	-	1 179	24.4	1 368	31.5	14 259	295.2
FOREIGN PUBLIC DEBT	149	162	23	160	23	8 139	391.3	9 641	480.7	70 990	2 473.5
SUPRANATIONAL ENTITIES	124	151	35	152	36	7 763	209.4	10 189	300.5	84 300	2 210.2
BANKS	319	356	66	355	68	40 741	626.0	49 377	813.4	518 399	8 335.9
CORPORATE (*)	14	14	2	15	3	11 050	142.0	12 316	145.6	105 669	1 353.6
ABS	2	-	-	-	-	-	-	-	-	89	1.9
<b>TOTAL</b>	<b>723</b>	<b>798</b>	<b>152</b>	<b>798</b>	<b>161</b>	<b>370 206</b>	<b>15 247.3</b>	<b>405 559</b>	<b>16 858.2</b>	<b>3 096 304</b>	<b>141 991.7</b>

(\*) BOC and BOP are included

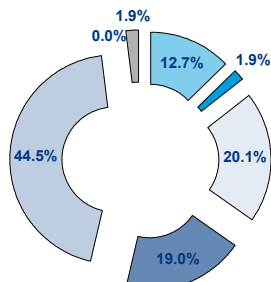
#### TYPE OF STRUCTURE

PLAIN VANILLA	334	388	87	387	89	36 025	851.6	45 118	1 120.0	406 643	8 327.8
STRUCTURED INTEREST RATE	180	199	25	198	25	17 654	276.8	19 571	323.3	220 680	3 635.5
INFLATION LINKED	57	54	5	55	6	4 400	77.3	5 612	98.0	68 885	1 207.5
INDEX LINKED	43	41	3	41	4	9 856	175.7	11 682	216.6	89 020	1 382.3
EQUITY LINKED	6	9	3	9	3	851	10.6	839	12.5	7 162	92.4
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	3	2	3	2	82	1.1	63	1.0	1 274	24.1
CURRENCY LINKED	3	4	1	4	1	4	0.0	6	0.1	42	0.6

ITALIAN GOVERNMENT BONDS	98	100	26	101	31	301 334	13 854.2	322 668	15 086.5	2 302 598	127 321.4
<b>TOTAL</b>	<b>723</b>	<b>798</b>	<b>152</b>	<b>798</b>	<b>161</b>	<b>370 206</b>	<b>15 247.3</b>	<b>405 559</b>	<b>16 858.2</b>	<b>3 096 304</b>	<b>141 991.7</b>

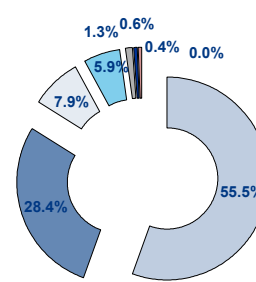
## FOCUS ON LISTED BONDS - END OF MONTH

## LISTED BY ISSUERS



- ITALIAN GOVERNMENT BONDS
- EURO BONDS REPUBLIC OF ITALY
- FOREIGN PUBLIC DEBT
- SUPRANATIONAL ENTITIES
- BANKS
- CORPORATE (\*)
- ABS

## LISTED BY TYPE OF STRUCTURE



- PLAIN VANILLA
- STRUCTURED INTEREST RATE
- INFLATION LINKED
- INDEX LINKED
- EQUITY LINKED
- FUND LINKED
- COMMODITY LINKED
- CURRENCY LINKED

Italian Government Bonds are not included

## ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - September 2011				FOREIGN PUBLIC DEBT - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004761950	B.T.P. 15/09/2011 - 15/09/2016 TITOLO CON CEDOLE TF 4.75% EUR	722.23	9 273	DE0001135408	BUND 10/20 TITOLO CON CEDOLE TF 3% EUR	44.49	357
IT0003618383	B.T.P. 04/14 TITOLO CON CEDOLE TF 4.25% EUR	592.74	12 689	DE0001135416	BUND 10/20 TITOLO CON CEDOLE TF 2.25% EUR	36.41	446
IT0003934657	B.T.P. 05/37 TITOLO CON CEDOLE TF 4.00% EUR	498.57	19 385	DE0001137305	SCHATZ 10/12 TITOLO CON CEDOLE TF 0.5% EUR	30.54	282
IT0004755390	B.O.T. 15/09/2011 - 14/09/2012 ZERO COUPON EUR	456.63	7 888	DE0001137289	SCHATZ 09/11 TITOLO CON CEDOLE TF 1.25% EUR	22.71	101
IT0004695075	B.T.P. 11/21 TITOLO CON CEDOLE TF 4.75% EUR	454.38	6 275	DE0001135440	BUND 11/21 TITOLO CON CEDOLE TF 3.25% EUR	22.24	149

EURO BONDS REPUBLIC OF ITALY - September 2011				SUPRANATIONAL ENTITIES - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US4654108G26	REPUBLIC OF ITALY 03/33 TITOLO CON CEDOLE TF 5.375% USD	16.40	723	XS0356222173	B.E.I. 08/18 TITOLO CON CEDOLE TF 9% ZAR	20.37	209
US4654108N76	REPUBLIC OF ITALY 05/15 TITOLI CON CEDOLE TF 4.50% USD	4.02	125	IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	13.23	381
US465410AH18	REPUBLIC OF ITALY 93/23 TITOLO CON CEDOLE TF 6.875% USD	3.68	142	IT0006506007	B.E.I. 96/16 ZERO COUPON EUR	12.49	831
US4654108F43	REPUBLIC OF ITALY 03/13 TITOLO CON CEDOLA TF 4.375% USD	1.98	75	XS0544798167	B.E.I. 10/15 TITOLO CON CEDOLE TF 7% ZAR	12.39	290
XS0098449456	REPUBLIC OF ITALY 99/29 TITOLO CON CEDOLE TV EUR	1.65	173	XS0648456167	B.E.I. 11/18 TITOLO CON CEDOLE TF 9.25 TRY	11.49	84

BANKS - September 2011				CORPORATE - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004760721	MEDIOBANCA 11/13 TITOLO CON CEDOLE TF 4.00% EUR	98.87	3 139	IT0004503717	ENI 09/15 TITOLO CON CEDOLE TF 4.00% EUR	34.30	2 695
IT0004147945	UNICREDITO ITALIANO 07/13 MULTI COUPON EUR	25.52	1 275	IT0004576978	ENEL 10/16 TITOLO CON CEDOLE TF 3.50% EUR	25.02	2 752
IT0006995050	CREDIT SUISSE 09/15 MULTI COUPON EUR	22.85	958	IT0004503766	ENI 09/15 TITOLO CON CEDOLE TV EUR	16.10	1 523
IT0004452386	MEDIOBANCA 09/15 MULTI COUPON EUR	22.50	971	IT0004292691	ENEL 07/15 TITOLO CON CEDOLE TV EUR	14.03	1 141
IT0004429202	BANCA IMI 09/15 MULTI COUPON EUR	21.11	1 095	IT0004292683	ENEL 07/15 TITOLO CON CEDOLE TF 5.25% EUR	12.51	823

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

PLAIN VANILLA - September 2011				STRUCTURED INTEREST RATE - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004760721	MEDIOBANCA 11/13 TITOLO CON CEDOLE TF 4.00% EUR	98.87	3 139	IT0004720436	MEDIOBANCA 11/21 TITOLO CON CEDOLE TV SUB EUR	14.42	920
DE0001135408	BUND 10/20 TITOLO CON CEDOLE TF 3% EUR	44.49	357	IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	13.23	381
DE0001135416	BUND 10/20 TITOLO CON CEDOLE TF 2.25% EUR	36.41	446	NL0009289313	RBS 10/20 REVERSE EUR	11.82	452
IT0004503717	ENI 09/15 TITOLO CON CEDOLE TF 4.00% EUR	34.30	2 695	NL0009062215	RBS 09/19 MULTI COUPON EUR	10.74	374
DE0001137305	SCHATZ 10/12 TITOLO CON CEDOLE TF 0.5% EUR	30.54	282	IT0006712142	BARCLAYS BANK 10/25 MULTI COUPON EUR	10.49	317

INFLATION LINKED - September 2011				INDEX LINKED - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004096415	MEDIOBANCA 06/12 TITOLO CON CEDOLE TV EUR	10.41	630	IT0004147945	UNICREDITO ITALIANO 07/13 MULTI COUPON EUR	25.52	1 275
IT0004124068	MEDIOBANCA 06/12 TITOLO CON CEDOLE TV EUR	8.47	448	IT0006995050	CREDIT SUISSE 09/15 MULTI COUPON EUR	22.85	958
DE0001030500	DBR-EI 06/16 TITOLO CON CEDOLE TV EUR	7.37	86	IT0004452386	MEDIOBANCA 09/15 MULTI COUPON EUR	22.50	971
IT0006673401	BARCLAYS BANK 08/13 MULTI COUPON EUR	7.11	289	IT0004429202	BANCA IMI 09/15 MULTI COUPON EUR	21.11	1 095
IT0004357429	BANCA IMI 08/12 TITOLO CON CEDOLE TV EUR	5.68	166	IT0004464407	MEDIOBANCA 09/15 MULTI COUPON EUR	19.17	831

EQUITY LINKED - September 2011				COMMODITY LINKED - September 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BANCA IMI 08/14 MULTI COUPON EUR	6.01	381	IT0003933154	MEDIOBANCA 05/11 ONE COUPON EUR	0.69	43
IT0006664459	DEUTSCHE BANK AG 08/14 MULTI COUPON EUR	3.86	290	XS0638296920	BANK OF AMERICA 11/18 MULTI COUPON EUR	0.32	19
IT0001278941	CENTROBANCA 98/13 MULTI COUPON ITL	1.43	76	IT0006720129	BARCLAYS BANK 11/16 TITOLO CON CEDOLE TV EUR	0.00	1
IT0006719584	MACQUARIE STRUCTURED PRODUCTS EU 11/17 MULTI COUPON EU	0.27	25				
IT0006719956	MACQUARIE STRUCTURED SECURITIES EU 11/17 MULTI COUPON EI	0.26	9				

## News

In September 1 bond issued by Barclays Bank Plc, 1 by Mediobanca, 1 by Morgan Stanley B.V., 1 EIB bond and 5 Italian Government bonds were listed on MOT market.

## Markets Analysis

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