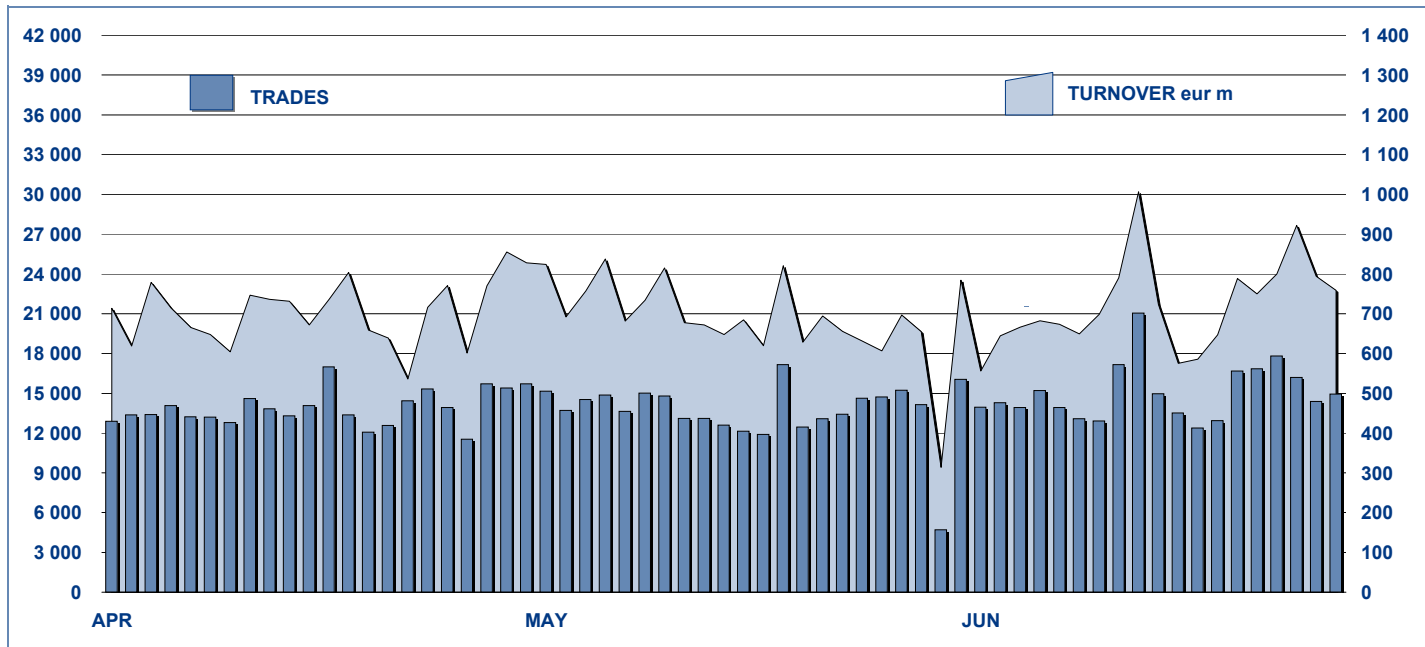


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2010		MAY 2011		JUNE 2011		MAY 2011		JUNE 2011		JAN - JUNE 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	101	17	100	20	211 911	14 085.7	219 229	13 593.4	1 333 367	83 330.1
BONDS	355	373	34	376	45	83 276	1 261.4	86 558	1 370.1	461 736	6 945.6
EUROBONDS and ABSs	270	313	59	315	64	16 903	481.0	15 305	500.7	96 198	2 919.1
TOTAL	723	787	110	791	129	312 090	15 828.1	321 092	15 464.2	1 891 301	93 194.8

ISSUERS

ITALIAN GOVERNMENT BONDS	98	101	17	100	20	211 911	14 085.7	219 229	13 593.4	1 333 367	83 330.1
EUROBONDS REPUBLIC OF ITALY	17	16	-	16	-	1 586	35.7	1 386	31.8	9 723	199.6
FOREIGN PUBLIC DEBT	149	163	20	161	20	7 011	164.6	7 058	233.0	45 152	1 263.8
SUPRANATIONAL ENTITIES	124	147	29	148	31	10 253	283.6	9 333	245.0	57 776	1 484.1
BANKS	319	346	43	350	55	70 136	1 109.3	73 098	1 209.8	375 721	6 015.2
CORPORATE (*)	14	13	1	15	3	11 189	149.2	10 982	151.0	69 473	900.2
ABS	2	1	-	1	-	4	0.1	6	0.1	89	1.9
TOTAL	723	787	110	791	129	312 090	15 828.1	321 092	15 464.2	1 891 301	93 194.8

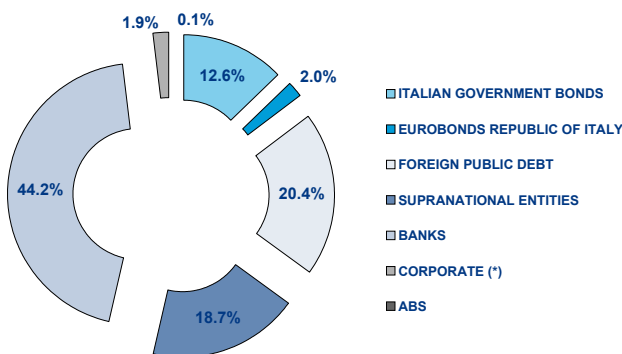
(*) BOC and BOP are included

TYPE OF STRUCTURE

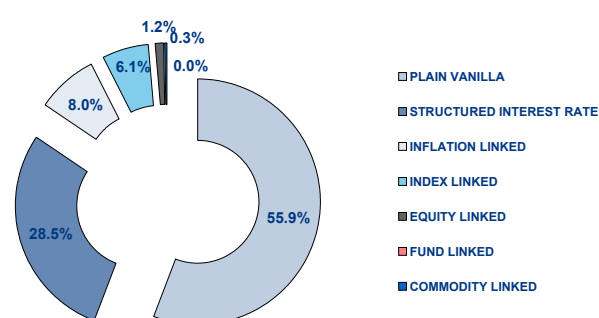
PLAIN VANILLA	334	381	69	384	78	50 589	958.1	46 727	903.2	282 142	5 419.7
STRUCTURED INTEREST RATE	180	194	16	196	20	26 329	410.3	34 529	670.5	158 580	2 593.2
INFLATION LINKED	57	57	4	55	4	10 050	174.1	9 955	152.5	52 433	906.7
INDEX LINKED	43	42	2	42	3	11 882	182.8	9 661	132.4	59 166	867.6
EQUITY LINKED	6	7	1	8	2	1 236	15.6	831	10.2	4 657	59.0
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	1	-	2	1	84	1.4	152	2.1	931	18.2
CURRENCY LINKED	3	4	1	4	1	9	0.1	8	0.1	25	0.3
ITALIAN GOVERNMENT BONDS	98	101	17	100	20	211 911	14 085.7	219 229	13 593.4	1 333 367	83 330.1
TOTAL	723	787	110	791	129	312 090	15 828.1	321 092	15 464.2	1 891 301	93 194.8

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 - June 2011				FOREIGN PUBLIC DEBT - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004695075	B.T.P. 11/21 T. CED TF 4.75% EUR	1 225.13	6 618	DE0001135408	BUND 10/20 T. CED TF 3% EUR	21.45	284
IT0003934657	B.T.P. 05/37 T. CED TF 4.00% EUR	656.07	17 660	DE0001137289	SCHATZ 09/11 T. CED TF 1.25% EUR	20.87	50
IT0004712748	B.T.P. 15/04/2011 - 15/04/2016 TF 3.75% EUR	610.03	6 655	DE0001137271	SCHATZ 09/11 T. CED TF 1.25% EUR	15.21	34
IT0004532559	B.T.P. 09/40 T. CED TF 5% EUR	595.20	10 299	DE0001135416	BUND 10/20 T. CED TF 2,25% EUR	13.27	223
IT0004716319	C.C.T. EU 15/04/2011 - 15/04/2018 T. CED TV EUR	545.30	5 032	DE0001137313	SCHATZ 10/12 T. CED TF 0,75% EUR	8.60	66
EUROBONDS REPUBLIC OF ITALY - June 2011				SUPRANATIONAL ENTITIES - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 T. CED TF 5,375% USD	15.23	818	XS0495347287	B.E.I. 10/15 T. CED TF 2,5% EUR	19.13	367
US465410AH18	REP OF ITALY 93/23 T. CED TF 6,875% USD	4.21	65	IT0006571829	B.E.I. 04/15 MULTI COUP EUR	11.57	452
XS0453097205	INST DE CREDITO OFICIAL 09/15 T. CED TV EUR	3.52	78	IT0006506007	B.E.I. 96/16 ZERO COUP EUR	10.76	802
XS0098449456	REP OF ITALY 99/29 T. CED TV EUR	2.81	235	XS0543366164	B.E.I. 10/15 T. CED TF 8% TRY	10.18	446
US465410BW75	REP OF ITALY 10/13 T. CED TF 2,125% USD	1.20	11	XS0290050524	B.E.I. 07/24 T. CED TF 4,125% EUR	6.96	160
BANKS - June 2011				CORPORATE - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004720436	MEDIOBANCA 11/21 T. CED TV SUB EUR	290.71	8 728	IT0004567978	ENEL 10/16 T. CED TF 3,50% EUR	34.34	3 238
IT0004698178	DEXIA CREDIOP 11/16 T. CED TF 4,85% EUR	40.78	3 127	IT0004503766	ENI 09/15 T. CED TV EUR	19.17	1 480
IT0004307986	DEXIA CREDIOP 08/12 MULTI COUP EUR	29.83	1 760	IT0004292691	ENEL 07/15 T. CED TV EUR	17.79	1 172
IT0004176787	DEXIA CREDIOP 07/12 T. CED TV EUR	28.36	1 896	IT0004576994	ENEL 10/16 T. CED TV EUR	16.31	1 647
IT0004645542	MEDIOBANCA 10/20 T. CED TF 5% SUB EUR	22.49	1 549	XS0626808496	GE CAPITAL EUR FUND TF 3,625% EUR	15.26	670

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - June 2011				STRUCTURED INTEREST RATE - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004698178	DEXIA CREDIOP 11/16 T. CED TF 4,85% EUR	40.78	3 127	IT0004720436	MEDIOBANCA 11/21 T. CED TV SUB EUR	290.71	8 728
IT0004567978	ENEL 10/16 T. CED TF 3,50% EUR	34.34	3 238	IT0004307986	DEXIA CREDIOP 08/12 MULTI COUP EUR	29.83	1 760
IT0004645542	MEDIOBANCA 10/20 T. CED TF 5% SUB EUR	22.49	1 549	IT0004669138	MEDIOBANCA 10/15 T. CED TV EUR	18.65	629
DE0001135408	BUND 10/20 T. CED TF 3% EUR	21.45	284	GB00B6HZ3R74	THE RBS 11/17 T. CED TV EUR	14.68	863
DE0001137289	SCHATZ 09/11 T. CED TF 1,25% EUR	20.87	50	IT0006571829	B.E.I. 04/15 MULTI COUP EUR	11.57	452
INFLATION LINKED - June 2011				INDEX LINKED - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003793525	DEXIA CREDIOP 05/15 T. CED TV EUR	21.03	1 860	IT0004176787	DEXIA CREDIOP 07/12 T. CED TV EUR	28.36	1 896
IT0004357429	BANCA IMI 08/12 T. CED TV EUR	11.30	451	IT0004218688	DEXIA CREDIOP 07/12 T. CED TV EUR	14.25	1 109
IT0004332240	DEXIA CREDIOP 08/12 MULTI COUP EUR	10.36	761	IT0004291172	MEDIOBANCA 08/14 MULTI COUP EUR	11.10	651
IT0004096415	MEDIOBANCA 06/12 T. CED TV EUR	10.15	432	IT0004375736	BANCA IMI 08/14 MULTI COUP EUR	5.31	336
IT0003657563	BANCA INTESA 04/14 T. CED TV EUR	7.33	690	IT0004315047	BANCO POPOLARE 08/14 MULTI COUP E	4.60	347
EQUITY LINKED - June 2011				COMMODITY LINKED - June 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006719584	MACQUARIE STR PROD EU 11/17 MULTI C EUR	3.89	314	XS0638296920	BANK OF AMERICA 11/18 MUL COUP EUR	1.30	101
IT0004397292	BANCA IMI 08/14 MUL COUP EUR	2.87	227	IT0003933154	MEDIOBANCA 05/11 ONE COUP EUR	0.77	51
IT0006664459	DEUTSCHE BANK AG 08/14 MULTI COUP EUR	1.71	148				
IT0001278941	CENTROBANCA 98/13 MULTI COUP ITL	0.89	52				
IT0006719956	MACQUARIE STR SEC EU 11/17 MUL COUP EUR	0.44	54				

News

In June 1 bond issued by The Royal Bank of Scotland N.V., 1 by The Royal Bank of Scotland Plc, 1 by Dexia Crediop S.p.A., 1 by Macquarie Structured Securities (Europe) PLC, 1 by Société Générale, 2 by GE Capital European Funding, 1 by Bank of America, 3 by Unione di Banche Italiane S.p.A., 1 by Mediobanca S.p.A., 1 by Banca Tercas S.p.A., 2 by the European Union, 1 by KfW and 3 Italian government bonds.

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



Borsa Italiana

London Stock Exchange Group