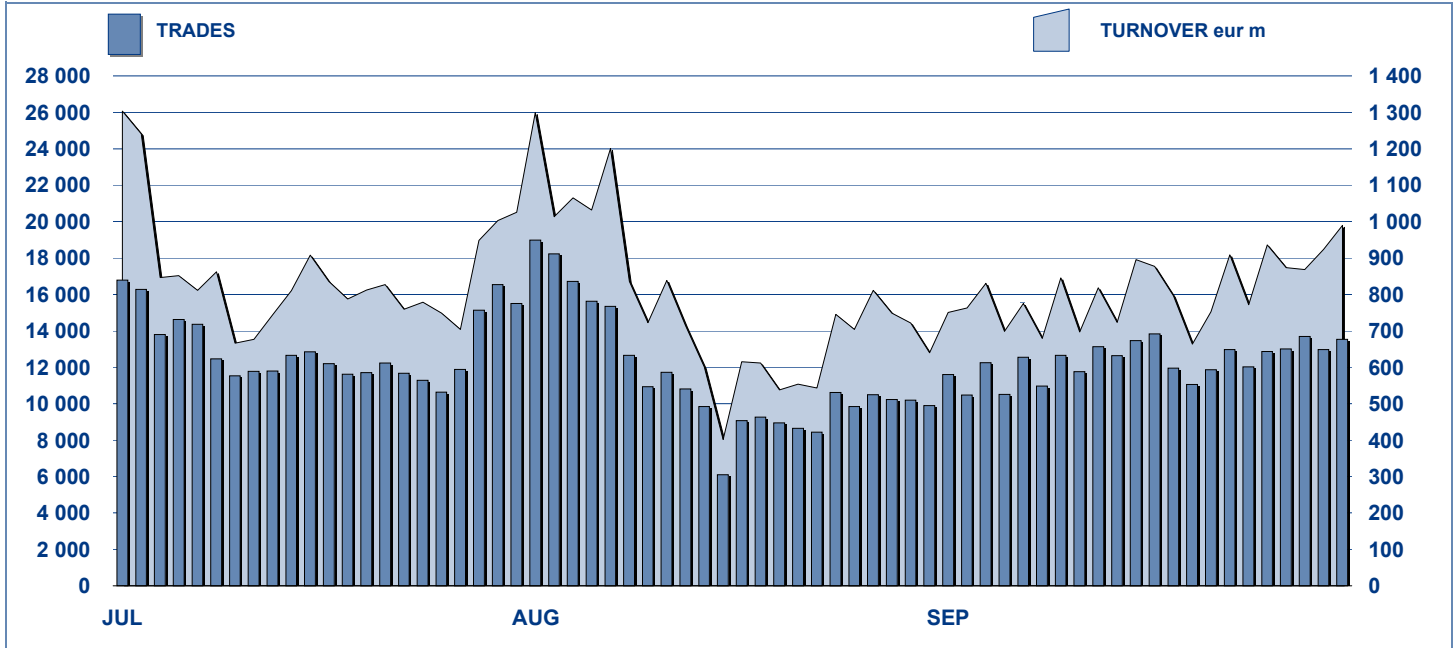


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2008	AUGUST 2009		SEPTEMBER 2009		AUGUST 2009		SEPTEMBER 2009		JAN-SEP 2009	
LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
END OF MONTH	END OF MONTH	GIN of JAN 20	END OF MONTH	GIN of JAN 2007	number	eur m	number	eur m	number	eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	93	93	35	95	41	170 760	14 202.4	192 399	16 124.6	2 187 499	166 400.1
BONDS	276	275	22	278	30	53 206	1 090.7	67 407	1 213.6	458 206	7 384.3
EUROBONDS and ABSs	195	218	45	224	54	9 648	366.5	11 988	497.2	136 252	4 992.1
TOTAL	564	586	102	597	125	233 614	15 659.7	271 794	17 835.4	2 781 957	178 776.6

ISSUERS

ITALIAN GOVERNMENT BONDS	93	93	35	95	41	170 760	14 202.4	192 399	16 124.6	2 187 499	166 400.1
EUROBONDS REPUBLIC OF ITALY	14	13	-	13	-	1 364	38.4	1 404	39.0	14 289	392.6
FOREIGN PUBLIC DEBT	106	125	31	131	40	3 889	156.7	5 219	213.9	32 266	1 552.6
SUPRANATIONAL ENTITIES	107	109	12	109	12	10 160	220.2	11 476	280.7	130 344	3 130.9
BANKS	226	228	22	231	30	40 708	928.9	52 278	1 006.8	323 726	5 611.2
CORPORATE (*)	13	14	2	14	2	6 649	110.7	8 926	168.7	93 083	1 670.6
ABS	5	4	-	4	-	84	2.4	92	1.6	750	18.5
TOTAL	564	586	102	597	125	233 614	15 659.7	271 794	17 835.4	2 781 957	178 776.6

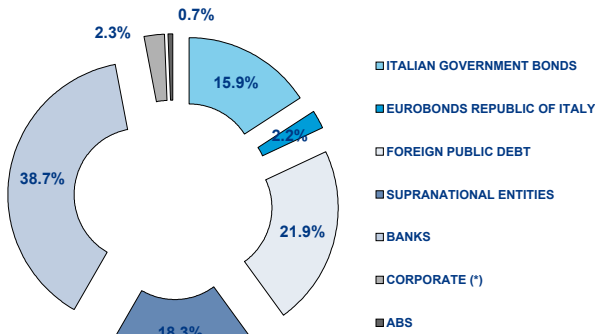
(*) BOC and BOP are included

TYPE OF STRUCTURE

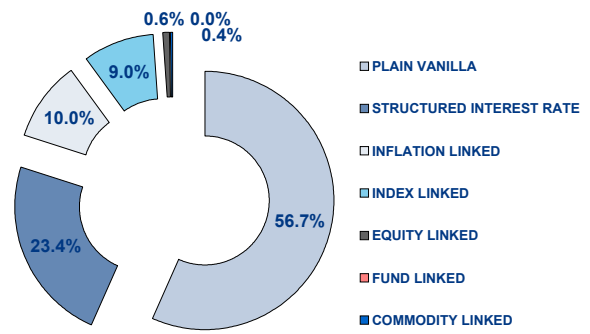
PLAIN VANILLA	236	276	62	284	74	32 360	991.8	37 177	1 037.6	286 879	7 762.9
STRUCTURED INTEREST RATE	125	117	1	117	2	16 479	238.3	21 560	327.5	158 766	2 277.9
INFLATION LINKED	54	48	1	50	3	6 204	111.1	9 308	178.4	72 891	1 278.5
INDEX LINKED	50	46	2	45	4	7 440	111.2	10 646	157.5	71 953	1 001.5
EQUITY LINKED	3	3	1	3	1	260	3.2	450	6.6	2 642	33.5
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	100	1.3	152	1.8	1 035	12.8
CURRENCY LINKED	1	1	-	1	-	11	0.2	102	1.5	292	9.4
ITALIAN GOVERNMENT BONDS	93	93	35	95	41	170 760	14 202.4	192 399	16 124.6	2 187 499	166 400.1
TOTAL	564	586	102	597	125	233 614	15 659.7	271 794	17 835.4	2 781 957	178 776.6

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 - September 2009					FOREIGN PUBLIC DEBT - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0004489610	B.T.P. 09/19 TF 4,25% EUR	1 384.27	14 547		DE0001141547	BOBL 09/14 TF 2,25% EUR	20.51	168	
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	1 303.47	22 975		DE0001135382	BUND 09/19 TF 3,5% EUR	14.02	132	
IT0004009673	B.T.P. 06/21 TF 3,75% EUR	1 046.11	15 595		FR0000186413	OAT-I 99/29 TV EUR	11.71	36	
IT0004518715	C.C.T. 01/07/2009 - 01/07/2016 TV EUR	1 002.90	6 254		DE0001030500	DBR-EI 06/16 TV EUR	11.41	67	
IT0004286966	B.T.P. 07/39 TF 5% EUR	855.47	10 576		FR0000188799	OAT-I 02/32 TV EUR	9.42	25	
EUROBONDS REPUBLIC OF ITALY - September 2009					SUPRANATIONAL ENTITIES - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	14.30	511		XS0290050524	B.E.I. 07/24 TF 4.125% EUR	23.08	767	
XS0098449456	REP OF ITALY 99/29 TV EUR	8.27	320		XS0408966199	B.E.I. 09/14 TF 3,125% EUR	20.99	412	
XS0100688190	REP OF ITALY 99/19 TV EUR	6.66	311		XS0425743506	B.E.I. 09/16 TF 3,5% EUR	15.84	458	
XS0133144898	REP OF ITALY 01/16 TF 5,75% EUR	2.40	41		XS0327177134	B.E.I. 07/13 TF 4,375% EUR	11.73	94	
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	2.02	74		XS0249816579	B.E.I. 06/11 TF 3,625% EUR	11.37	290	
BANKS - September 2009					CORPORATE - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
NL0009058981	ABN AMRO BANK 09/14 TF 4% EUR	135.24	3 646		IT0004503766	ENI 09/15 TV EUR	28.65	1 485	
IT0006706300	BARCLAYS BANK 09/11 TF 3% EUR	83.51	2 507		IT0004503717	ENI 09/15 TF 4.00% EUR	27.24	1 604	
IT0006703216	BARCLAYS BANK 09/14 TV EUR	54.63	1 690		XS0129648621	FIAT 01/11 TF 6,75% EUR	25.21	1 137	
IT0006703208	BARCLAYS BANK 09/19 TF 6.00% EUR	37.07	1 544		IT0004292691	ENEL 07/15 TV EUR	19.21	1 219	
NL0009054907	ABN AMRO BANK 09/19 TF 5,5% EUR	36.96	1 675		XS0107525403	FIAT 00/10 TF 6.25% EUR	14.99	712	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - September 2009					STRUCTURED INTEREST RATE - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
NL0009058981	ABN AMRO BANK 09/14 TF 4% EUR	135.24	3 646		XS0200676160	UNICREDITO ITALIANO 04/19 MULTI C	15.84	248	
IT0006706300	BARCLAYS BANK 09/11 TF 3% EUR	83.51	2 507		XS0137544465	FIAT 01/11 STEP COUPON EUR	13.81	1 069	
IT0006703216	BARCLAYS BANK 09/14 TV EUR	54.63	1 690		IT0006623620	MERRILL LYNCH 07/13 TV EUR	13.09	736	
IT0006703208	BARCLAYS BANK 09/19 TF 6.00% EUR	37.07	1 544		IT0003866412	UNICREDIT EX CAPITALIA 05/15 TV S	12.24	815	
NL0009054907	ABN AMRO BANK 09/19 TF 5,5% EUR	36.96	1 675		IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	11.15	601	
INFLATION LINKED - September 2009					INDEX LINKED - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003748313	UNICREDIT EX CAPITALIA 04/14 TV SU	15.48	904		IT0003816243	BNL 05/11 MULTI COUPON EUR	22.72	1 432	
IT0006673401	BARCLAYS BANK 08/13 MULTI COUPON	11.77	832		IT0006590076	MERRILL LYNCH 05/11 MULTI COUPO	15.48	883	
FR0000186413	OAT-I 99/29 TV EUR	11.71	36		IT0004078025	BANCA INTESA 06/12 MULTI COUPON	11.03	619	
IT0006601469	ABN AMRO BANK 06/11 TV EUR	11.69	788		IT0003035299	UNICREDITO ITALIANO 00/10 MULTI C	10.52	686	
DE0001030500	DBR-EI 06/16 TV EUR	11.41	67		IT0003806434	DEXIA CREDIOP 05/10 TV EUR	10.51	634	
EQUITY LINKED - September 2009					COMMODITY LINKED - September 2009				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0004397292	BANCA IMI 08/14 MULTI COUPON EUR	4.46	318		IT0006607474	BERS 06/11 ONE COUPON EUR	0.99	87	
IT0001278941	CENTROBANCA 98/13 MULTI COUPON	1.95	117		IT0003933154	MEDIOBANCA 05/11 ONE COUPON EU	0.77	65	
IT0003739841	BANCA INTESA 04/09 TV EUR	0.17	15						

News

DomesticMOT: UBI 1 bond with fixed coupons, ABN AMRO Bank N.V. 1 bond with fixed coupons, 1 with growing coupons and 2 inflation linked, Barclays Bank Plc 1 bond with fixed coupons, Unicredit S.p.A. 2 index linked bonds, 1 Banca IMI and 2 HSBC BANK PLC issue programmes.

EuroMOT: 4 Bubills, 1 Bobl and 1 Shatz of the German Federal Republic, 2 Btan and 1 OAT of the Republic of France.

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