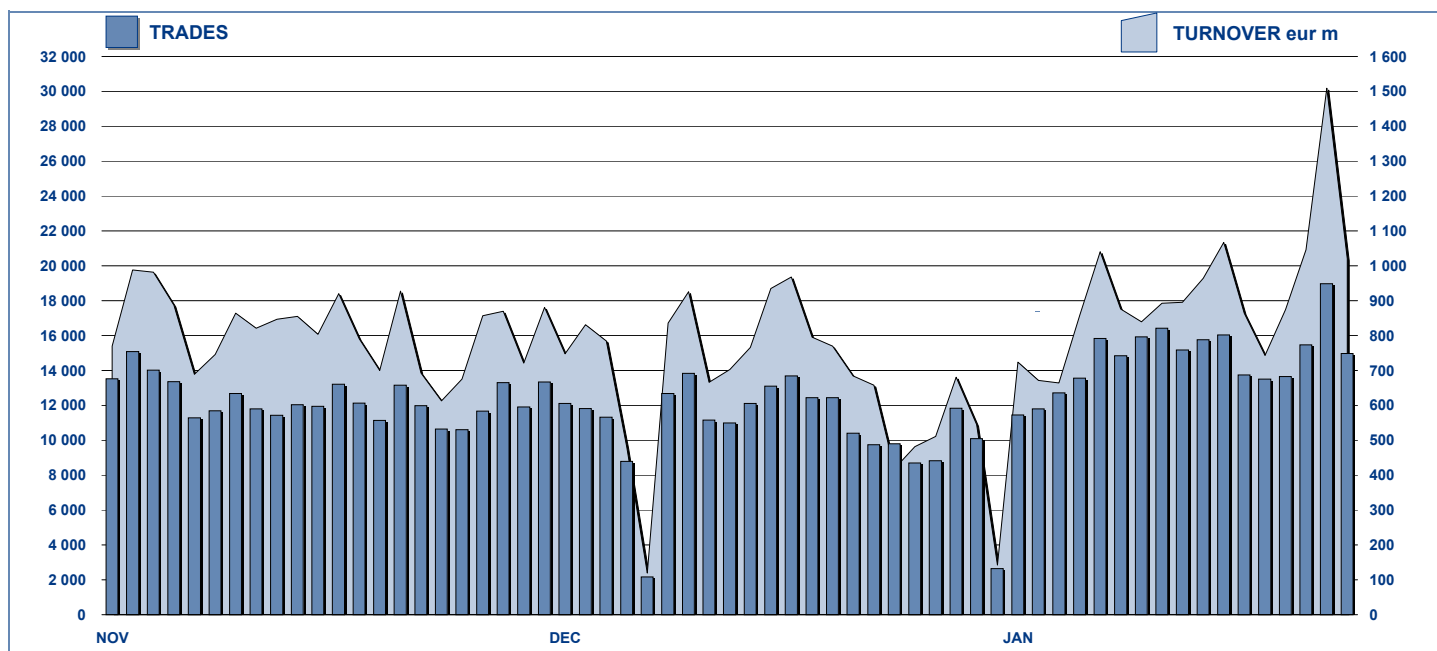


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	LISTED BOND			TRADING		
	DIC 2008 LISTED END of MONTH	DECEMBER 2009 LISTED END of MONTH	JANUARY 2010 NEW LISTED BEGIN of JAN 2010	NOVEMBER 2009 TRADES number	DECEMBER 2009 TURNOVER eur m	JANUARY 2010 TRADES number

#### MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	93	91	48	93	6	173 387	15 068.5	150 580	12 466.0	182 703	14 816.4
BONDS	276	289	54	299	14	71 301	1 445.3	53 748	968.3	76 187	1 532.2
EUROBONDS and ABSs	195	227	66	228	4	13 891	507.2	15 100	524.9	15 533	570.0
<b>TOTAL</b>	<b>564</b>	<b>607</b>	<b>168</b>	<b>620</b>	<b>24</b>	<b>258 579</b>	<b>17 021.1</b>	<b>219 428</b>	<b>13 959.2</b>	<b>274 423</b>	<b>16 918.6</b>

#### ISSUERS

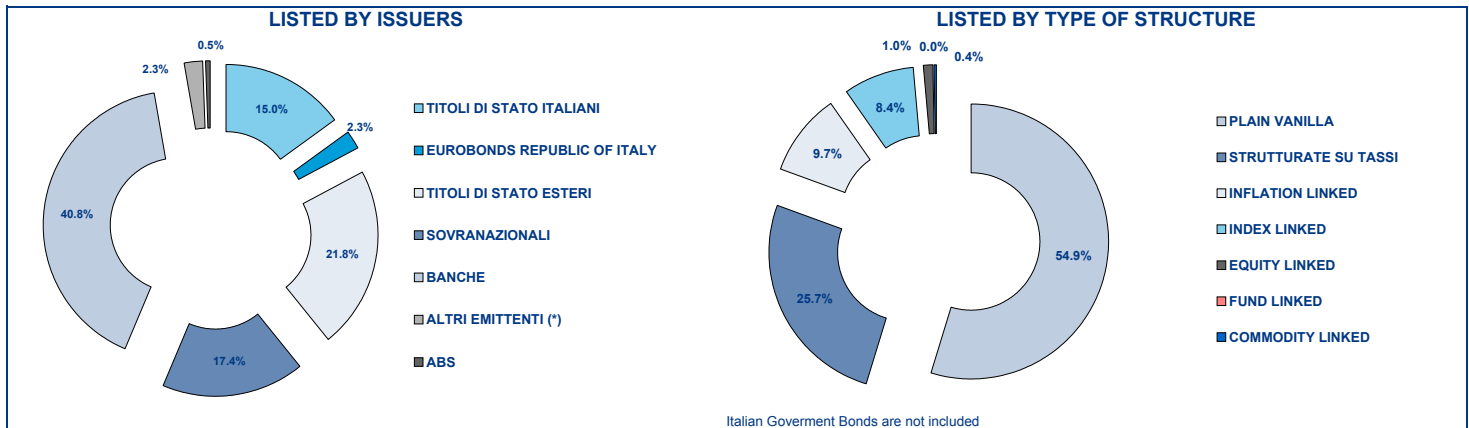
ITALIAN GOVERNMENT BONDS	93	91	48	93	6	173 387	15 068.5	150 580	12 466.0	182 703	14 816.4
EUROBONDS REPUBLIC OF ITALY	14	14	1	14	-	1 909	47.3	1 623	43.5	1 941	60.1
FOREIGN PUBLIC DEBT	106	135	50	135	3	7 567	244.0	9 633	250.2	9 957	304.6
SUPRANATIONAL ENTITIES	107	107	13	108	1	11 041	285.5	11 752	320.9	12 161	311.7
BANKS	226	243	54	253	14	56 024	1 218.9	39 952	763.6	60 940	1 303.7
CORPORATE (*)	13	14	2	14	-	8 596	155.6	5 840	113.3	6 667	120.2
ABS	5	3	-	3	-	55	1.2	48	1.7	54	1.9
<b>TOTAL</b>	<b>564</b>	<b>607</b>	<b>168</b>	<b>620</b>	<b>24</b>	<b>258 579</b>	<b>17 021.1</b>	<b>219 428</b>	<b>13 959.2</b>	<b>274 423</b>	<b>16 918.6</b>

(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

PLAIN VANILLA	236	295	88	288	5	36 455	1 005.5	31 794	831.2	34 280	898.2
STRUCTURED INTEREST RATE	125	119	15	135	7	29 149	574.0	21 811	385.2	36 321	772.8
INFLATION LINKED	54	49	6	51	4	10 167	224.0	7 428	164.3	12 586	307.9
INDEX LINKED	50	46	8	44	-	8 700	135.9	7 206	102.6	7 793	112.5
EQUITY LINKED	3	3	2	5	2	542	10.9	454	7.9	499	8.0
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	140	1.9	122	1.2	212	2.3
CURRENCY LINKED	1	2	1	2	-	39	0.4	33	0.7	29	0.4
ITALIAN GOVERNMENT BONDS	93	91	48	93	6	173 387	15 068.5	150 580	12 466.0	182 703	14 816.4
<b>TOTAL</b>	<b>564</b>	<b>607</b>	<b>168</b>	<b>620</b>	<b>24</b>	<b>258 579</b>	<b>17 021.1</b>	<b>219 428</b>	<b>13 959.2</b>	<b>274 423</b>	<b>16 918.6</b>

## FOCUS ON LISTED BONDS - END OF MONTH



## ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - January 2010				FOREIGN PUBLIC DEBT - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004009673	B.T.P. 06/21 TF 3,75% EUR	1 303.46	22 163	DE0001135275	BUND 05/37 TF 4.00% EUR	20.97	568
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	1 151.03	21 191	DE0001135390	BUND 09/20 TF 3.25% EUR	20.71	396
IT0004564636	B.T.P. 2009/2012 TF 2% EUR	1 106.85	14 069	DE0001135374	BUND 08/19 TF 3,75% EUR	11.08	47
IT0004536949	B.T.P. 09/20 TF 4.25% EUR	1 098.28	11 291	XS0229808315	REP AUSTRIACA 05/25 MULTI COUP	10.86	367
IT0004518715	C.C.T. 01/07/2009 - 01/07/2016 TV EUR	935.33	6 286	DE0001135382	BUND 09/19 TF 3,5% EUR	9.97	158
EUROBONDS REPUBLIC OF ITALY - January 2010				SUPRANATIONAL ENTITIES - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS0100688190	REP OF ITALY 99/19 TV EUR	20.42	559	XS0290050524	B.E.I. 07/24 TF 4.125% EUR	34.73	754
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	17.56	787	XS0119282423	BUND 09/20 TF 5,625% EUR	16.09	102
XS0098449456	REP OF ITALY 99/29 TV EUR	5.80	257	XS0425743506	B.E.I. 09/16 TF 3,5% EUR	14.25	364
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	4.96	119	US298785DV50	B.E.I. 06/36 TF 4,875% USD	13.80	503
US465410AH18	REP OF ITALY 93/23 TF 6,875% USD	4.03	65	XS0222844952	B.E.I. 05/20 MULTI COUPON EUR	13.37	603
BANKS - January 2010				CORPORATE - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009289313	ABN AMRO BANK 10/20 REVERSE EUR	133.98	4 250	IT0004503766	ENI 09/15 TV EUR	24.23	1 259
NL0009062215	ABN AMRO BANK 09/19 MULTI COUP	81.73	2 683	IT0004292691	ENEL 07/15 TV EUR	23.57	1 297
NL0009289321	ABN AMRO BANK 10/20 MULTI COUP	80.49	2 604	XS0129648621	FIAT 01/11 TF 6,75% EUR	19.56	922
NL0009289347	ABN AMRO BANK 10/15 STEP COUP	62.70	2 136	IT0004503717	ENI 09/15 TF 4,00% EUR	12.63	950
IT0006710880	BARCLAYS BANK 10/25 MULTI COUP	52.40	1 349	IT0004292683	ENEL 07/15 TF 5,25% EUR	10.03	539

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

PLAIN VANILLA - January 2010				STRUCTURED INTEREST RATE - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009061357	ABN AMRO BANK 09/16 TF 4.30% EUR	40.73	1 474	NL0009289313	ABN AMRO BANK 10/20 REVERSE EUR	133.98	4 250
XS0290050524	B.E.I. 07/24 TF 4.125% EUR	34.73	754	NL0009062215	ABN AMRO BANK 09/19 MULTI COUP	81.73	2 683
IT0004540842	MEDIOBANCA 09/14 TV EUR	27.36	1 005	NL0009289321	ABN AMRO BANK 10/20 MULTI COUP	80.49	2 604
IT0004540719	MEDIOBANCA 09/14 TF 3.00% EUR	26.28	1 295	NL0009289347	ABN AMRO BANK 10/15 STEP COUP	62.70	2 136
IT0004503766	ENI 09/15 TITOLO CON CEDOLE TV EUR	24.23	1 259	IT0003866412	UNICREDIT EX CAPITALIA 05/15 TV SUB EUF	21.93	1 145
INFLATION LINKED - January 2010				INDEX LINKED - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006710880	BARCLAYS BANK 10/25 MULTI COUP	52.40	1 349	IT0003806434	DEXIA CREDIOP 05/10 TV EUR	13.58	739
NL0009289339	ABN AMRO BANK 10/20 MULTI COUP	42.95	1 308	IT0003793442	DEXIA CREDIOP 05/10 TV EUR	8.55	422
IT0006706326	BARCLAYS BANK 09/19 MULTI COUP	26.05	1 006	IT0003035299	UNICREDITO ITALIANO 00/10 MULTI COUP	7.60	489
IT0006601469	ABN AMRO BANK 06/11 TV EUR	24.80	997	IT0003816243	BANCA NAZ LAVORO 05/11 MULTI COUP	7.39	391
IT0003806244	DEXIA CREDIOP 05/10 TV EUR	15.12	702	IT0006607623	MERRILL LYNCH 06/12 MULTI COUP	6.63	466
EQUITY LINKED - January 2010				COMMODITY LINKED - January 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BANCA IMI 08/14 MULTI COUP	5.59	331	IT0003933154	MEDIOBANCA 05/11 ONE COUPON EUR	1.35	140
IT0001278941	CENTROBANCA 98/13 MULTI COUP	1.63	110	IT0006607474	BERS 06/11 ONE COUPON EUR	0.96	72
IT0006707811	BARCLAYS BANK 09/14 MULTI COUP	0.39	28				
NL0009062223	ABN AMRO BANK 09/14 TV EUR	0.31	25				
IT0006707803	BARCLAYS BANK 09/15 MULTI COUP	0.06	5				

## News

In January 6 bonds by Barclays Bank PLC, 7 by ABN AMRO Bank N.V., 1 by Dexia Crediop S.p.A., 1 by European Investment Bank and 3 government bonds by the German Federal Republic were listed on MOT market.

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