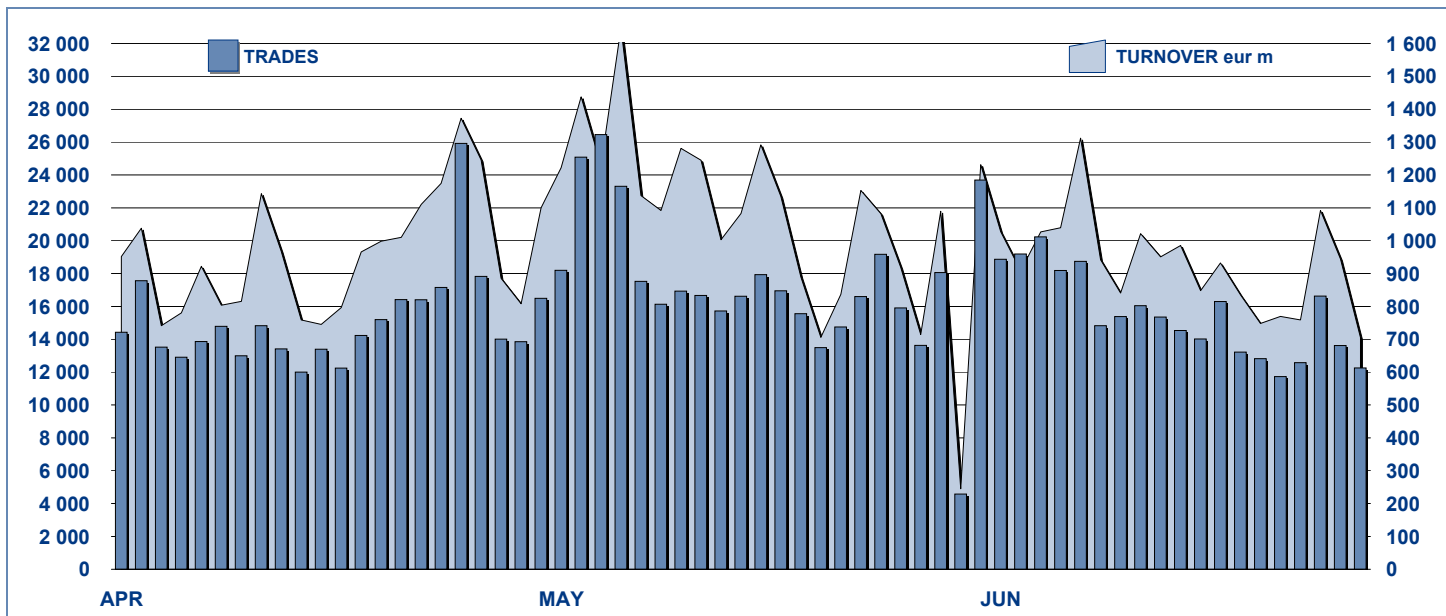


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	DEC 2009		MAY 2010		JUNE 2010		MAY 2010		JUNE 2010		JAN-JUN 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	95	20	97	25	248 814	20 299.6	247 361	18 400.2	1 270 610	106 682.6
BONDS	289	322	50	329	59	93 929	1 963.8	76 602	1 315.2	542 843	10 557.0
EUROBONDS and ABSs	227	244	32	246	39	24 217	749.7	16 864	539.2	121 707	3 843.7
<b>TOTAL</b>	<b>607</b>	<b>661</b>	<b>102</b>	<b>672</b>	<b>123</b>	<b>366 960</b>	<b>23 013.1</b>	<b>340 827</b>	<b>20 254.5</b>	<b>1 935 160</b>	<b>121 083.3</b>

#### ISSUERS

ITALIAN GOVERNMENT BONDS	91	95	20	97	25	248 814	20 299.6	247 361	18 400.2	1 270 610	106 682.6
EUROBONDS REPUBLIC OF ITALY	14	14	-	14	-	3 966	104.1	3 459	78.3	16 083	429.4
FOREIGN PUBLIC DEBT	135	144	20	141	21	13 845	399.8	8 161	266.2	80 318	2 125.3
SUPRANATIONAL ENTITIES	107	112	8	116	14	12 657	319.6	10 304	257.2	72 715	1 909.6
BANKS	243	278	52	287	61	75 258	1 699.8	60 129	1 089.7	411 614	8 592.9
CORPORATE (*)	14	15	2	14	2	12 367	189.2	11 362	161.8	83 472	1 335.6
ABS	3	3	-	3	-	53	1.0	51	1.0	348	8.1
<b>TOTAL</b>	<b>607</b>	<b>661</b>	<b>102</b>	<b>672</b>	<b>123</b>	<b>366 960</b>	<b>23 013.1</b>	<b>340 827</b>	<b>20 254.5</b>	<b>1 935 160</b>	<b>121 083.3</b>

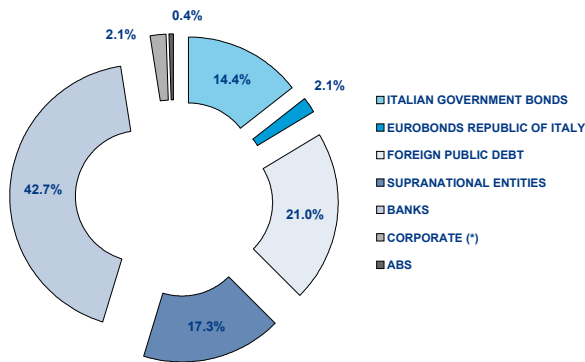
(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

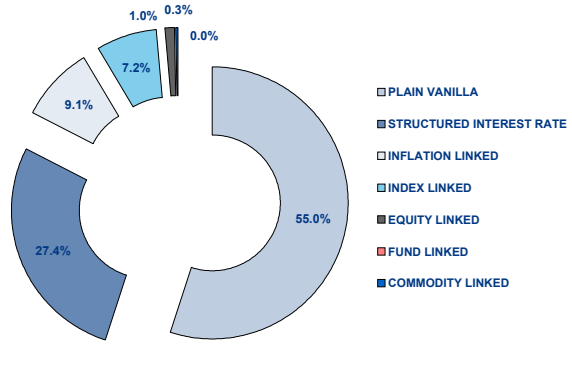
PLAIN VANILLA	295	309	42	315	53	62 752	1 701.3	44 271	997.9	310 690	7 491.3
STRUCTURED INTEREST RATE	119	154	27	157	32	34 299	647.3	30 168	553.7	228 039	4 599.4
INFLATION LINKED	49	52	7	52	7	9 568	195.6	8 313	150.5	64 391	1 394.9
INDEX LINKED	46	41	3	41	3	10 365	148.8	9 748	137.1	56 079	830.2
EQUITY LINKED	3	6	3	6	3	878	15.3	796	12.4	3 965	62.7
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	239	4.4	132	1.7	1 174	16.9
CURRENCY LINKED	2	2	-	2	-	45	0.9	38	1.1	212	5.4
ITALIAN GOVERNMENT BONDS	91	95	20	97	25	248 814	20 299.6	247 361	18 400.2	1 270 610	106 682.6
<b>TOTAL</b>	<b>607</b>	<b>661</b>	<b>102</b>	<b>672</b>	<b>123</b>	<b>366 960</b>	<b>23 013.1</b>	<b>340 827</b>	<b>20 254.5</b>	<b>1 935 160</b>	<b>121 083.3</b>

## 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 2010				FOREIGN PUBLIC DEBT - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004594930	B.T.P. 1/3/2010 - 1/9/2020 TF 4% EUR	2 255.72	25 641	DE0001135408	BUND 10/20 TF 3% EUR	33.83	350
IT0004009673	B.T.P. 06/21 TF 3,75% EUR	1 033.23	14 943	DE0001030500	DBR-EI 06/16 TV EUR	23.39	115
IT0004568272	B.T.P. 15/01/2010 - 15/04/2015 TF 3.00%	875.89	11 381	DE0001135390	BUND 09/20 TF 3.25% EUR	14.56	195
IT0004564636	B.T.P. 2009/2012 TF 2% EUR	840.79	11 090	DE0001137297	SCHATZ 10/12 TF 1% EUR	9.04	35
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	839.06	20 544	IT0006592080	REP AUSTRIACA 05/22 MULTICOUP	8.45	691
EUROBONDS REPUBLIC OF ITALY - June 2010				SUPRANATIONAL ENTITIES - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	26.92	1 394	XS0495347287	B.E.I. 10/15 TF 2,5% EUR	17.60	316
US465410BF43	REP OF ITALY 03/13 TF 4,375% USD	13.94	631	XS0290050524	B.E.I. 07/24 TF 4,125% EUR	13.65	360
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	13.68	582	XS0249816579	B.E.I. 06/11 TF 3,625% EUR	11.05	171
XS0100688190	REP OF ITALY 99/19 TV EUR	4.81	246	IT0006506007	B.E.I. 96/16 ZERO COUPON EUR	9.27	616
XS0098449456	REP OF ITALY 99/29 TV EUR	4.68	243	US298785DV50	B.E.I. 06/36 TF 4,875% USD	9.15	491
BANKS - June 2010				CORPORATE - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004608797	MEDIOBANCA 10/20 TF 4.50% EUR	112.03	4 749	IT0004576978	ENEL 10/16 TF 3.50% EUR	33.73	2 731
IT0006715392	BARCLAYS BANK 10/25 MULTICOUP	102.81	2 398	IT0004576994	ENEL 10/16 TV EUR	27.88	2 182
NL0009408467	RBS N.V. 10/22 MULTI COUPON EUR	36.75	1 763	IT0004292691	ENEL 07/15 TV EUR	26.04	1 425
NL0009483825	RBS N.V. 10/20 TF 5.00% EUR	29.98	1 068	IT0004503766	ENI 09/15 TV EUR	20.91	1 520
IT0004307986	DEXIA CREDIOP 08/12 MULTICOUP	27.94	1 910	XS0129648621	FIAT 01/11 TF 6,75% EUR	15.48	825

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

PLAIN VANILLA - June 2010				STRUCTURED INTEREST RATE - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004608797	MEDIOBANCA 10/20 TF 4.50% EUR	112.03	4 749	IT0006715392	BARCLAYS BANK 10/25 MULTICOUP	102.81	2 398
DE0001135408	BUND 10/20 TF 3% EUR	33.83	350	NL0009408467	RBS N.V. 10/22 MULTI COUPON EUR	36.75	1 763
IT0004576978	ENEL 10/16 TF 3.50% EUR	33.73	2 731	IT0004307986	DEXIA CREDIOP 08/12 MULTICOUP	27.94	1 910
NL0009483825	RBS N.V. 10/20 TF 5.00% EUR	29.98	1 068	IT0006714395	BARCLAYS BANK 10/21 MULTICOUP	20.43	757
IT0004576994	ENEL 10/16 TV EUR	27.88	2 182	IT0003866412	UNICREDIT EX CAPITALIA 05/15 TV	17.79	960
INFLATION LINKED - June 2010				INDEX LINKED - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE0001030500	DBR-EI 06/16 TV EUR	23.39	115	IT0003816243	BNL 05/11 MULTICOUP	12.46	820
IT0006601469	RBS 06/11 TV EUR	14.53	798	IT0004291172	MEDIOBANCA 08/14 MULTICOUP	9.27	458
IT0004062656	MEDIOBANCA 06/11 TV EUR	7.58	385	IT0004315047	BANCO POP 08/14 MULTICOUP	8.17	503
IT0003657563	BANCA INTESA 04/14 TV EUR	6.45	514	IT0003035299	UNICREDIT 00/10 MULTICOUP	7.64	400
IT0003594873	BANCA INTESA 04/14 TV EUR	5.25	468	IT0006607623	MERRILL LYNCH 06/12 MULTICOUP	6.57	425
EQUITY LINKED - June 2010				COMMODITY LINKED - June 2010			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BANCA IMI 08/14 MULTICOUP	8.32	532	IT0006607474	BERS 06/11 ONE COUPON EUR	0.97	71
IT0006664459	DEUTSCHE BANK 08/14 MULTICOUP	3.28	186	IT0003933154	MEDIOBANCA 05/11 ONE COUP EUR	0.69	61
IT0001278941	CENTROBANCA 98/13 MULTICOUP	0.47	50				
IT0006707811	BARCLAYS BANK 09/14 MULTICOUP	0.25	14				
IT0006707803	BARCLAYS BANK 09/15 MULTICOUP	0.04	6				

## News

In June 4 bonds issued by Barclays Bank PLC, 2 by The Royal Bank of Scotland, 2 by Dexia Crediop S.p.A., 1 by Citigroup Funding Inc., 6 by International Bank for Reconstruction and Development and 1 Government bond by the French Republic were listed on MOT market.

## Markets Analysis

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