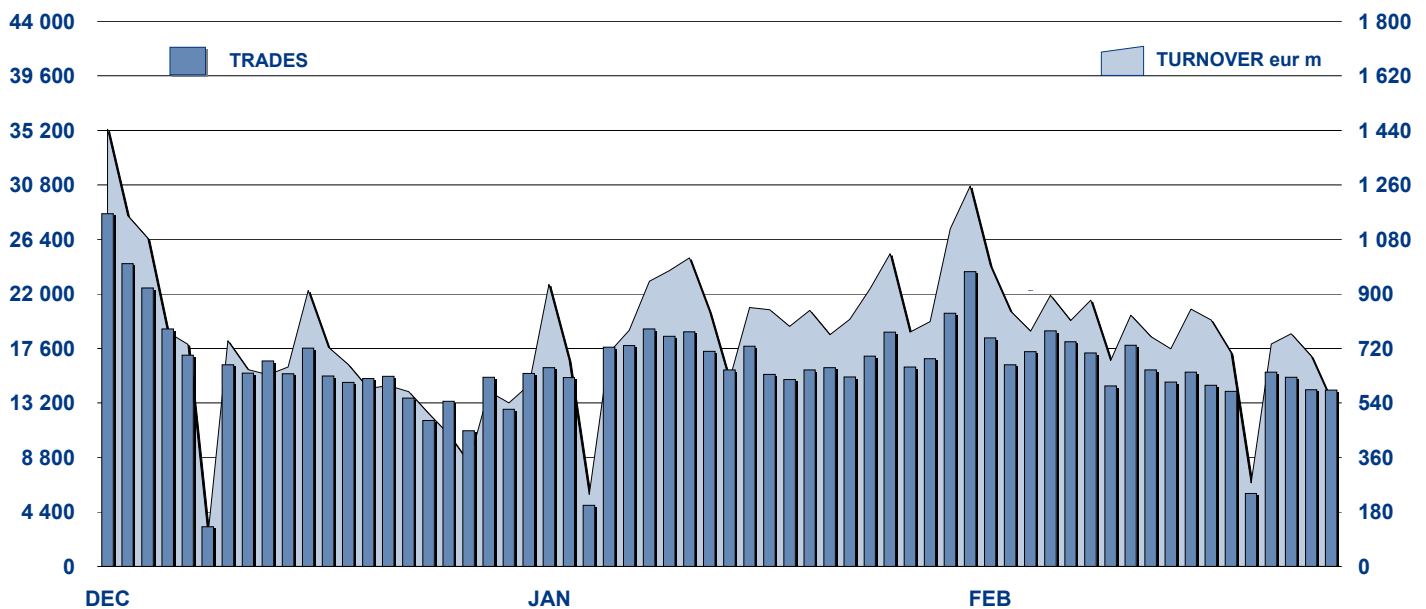


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	DEC 2010		JANUARY 2011		FEBRUARY 2011		JANUARY 2011		FEBRUARY 2011		JAN - FEB 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	
<b>MARKET SEGMENTS</b>												
ITALIAN GOVERNMENT BONDS	98	98	3	99	6	255 535	15 284.1	235 139	14 376.7	490 674	29 660.7	
BONDS	355	359	8	360	11	69 981	1 029.0	71 916	1 064.4	141 897	2 093.4	
EUROBONDS and ABSs	270	276	9	298	34	16 149	471.3	16 569	505.9	32 718	977.2	
<b>TOTAL</b>	<b>723</b>	<b>733</b>	<b>20</b>	<b>757</b>	<b>51</b>	<b>341 665</b>	<b>16 784.3</b>	<b>323 624</b>	<b>15 947.0</b>	<b>665 289</b>	<b>32 731.3</b>	

### ISSUERS

ITALIAN GOVERNMENT BONDS	98	98	3	99	6	255 535	15 284.1	235 139	14 376.7	490 674	29 660.7
EUROBONDS REPUBLIC OF ITALY	17	17	-	16	-	1 855	35.5	1 643	36.0	3 498	71.5
FOREIGN PUBLIC DEBT	149	149	1	159	12	8 787	249.8	7 253	210.0	16 040	459.8
SUPRANATIONAL ENTITIES	124	132	8	144	21	8 487	202.7	10 128	246.2	18 615	448.9
BANKS	319	322	8	324	12	54 415	861.2	57 644	923.9	112 059	1 785.1
CORPORATE (*)	14	13	-	13	-	12 541	150.3	11 802	153.5	24 343	303.8
ABS	2	2	-	2	-	45	0.8	15	0.6	60	1.4
<b>TOTAL</b>	<b>723</b>	<b>733</b>	<b>20</b>	<b>757</b>	<b>51</b>	<b>341 665</b>	<b>16 784.3</b>	<b>323 624</b>	<b>15 947.0</b>	<b>665 289</b>	<b>32 731.3</b>

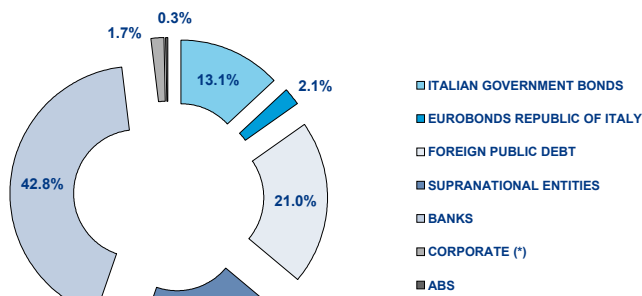
(\*) BOC and BOP are included

### TYPE OF STRUCTURE

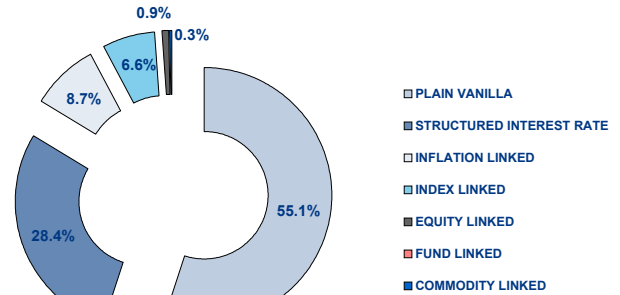
PLAIN VANILLA	334	338	10	361	37	45 850	846.0	44 245	860.4	90 095	1 706.4
STRUCTURED INTEREST RATE	180	185	5	186	6	24 000	394.5	25 341	411.4	49 341	805.9
INFLATION LINKED	57	58	2	57	2	7 532	135.4	8 133	140.4	15 665	275.8
INDEX LINKED	43	43	-	43	-	7 868	110.1	9 874	145.1	17 742	255.2
EQUITY LINKED	6	6	-	6	-	610	8.1	727	10.1	1 337	18.2
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	270	6.1	164	2.8	434	8.9
CURRENCY LINKED	3	3	-	3	-	-	-	1	0.0	1	0.0
ITALIAN GOVERNMENT BONDS	98	98	3	99	6	255 535	15 284.1	235 139	14 376.7	490 674	29 660.7
<b>TOTAL</b>	<b>723</b>	<b>733</b>	<b>20</b>	<b>757</b>	<b>51</b>	<b>341 665</b>	<b>16 784.3</b>	<b>323 624</b>	<b>15 947.0</b>	<b>665 289</b>	<b>32 731.3</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 - February 2011

ISIN	DESC	eur m	TRADES
IT0004634132	BTP 10/21 TF 3.75% EUR	1 124.90	11 524
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	755.28	20 945
IT0004656275	B.T.P. 01/11/2010-01/11/2015 TF 3% EU	590.10	9 162
IT0004532559	B.T.P. 09/40 TF 5% EUR	526.43	9 700
IT0004652175	C.C.T. EU 15/10/2010 -15/10/2017 TV EL	464.50	4 877

## FOREIGN PUBLIC DEBT - February 2011

ISIN	DESC	eur m	TRADES
DE0001135408	BUND 10/20 TF 3% EUR	18.17	377
DE0001141547	BOBL 09/14 TF 2.25% EUR	10.79	132
DE0001135416	BUND 10/20 TF 2.25% EUR	9.81	224
DE0001137297	SCHATZ 10/12 TF 1% EUR	8.48	61
DE0001135291	BUND 05/16 TF 3.5% EUR	7.36	53

## EUROBONDS REPUBLIC OF ITALY - February 2011

ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	14.35	853
US465410BV92	REP OF ITALY 10/15 TF 3,125 USD	3.52	37
XS0098449456	REP OF ITALY 99/29 TV EUR	3.00	253
US465410BW75	REP OF ITALY 10/13 TF 2,125% USD	2.93	35
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	2.87	110

## SUPRANATIONAL ENTITIES - February 2011

ISIN	DESC	eur m	TRADES
XS0580501210	B.E.I. 11/16 TF 7.25% TRY	15.73	563
XS0543366164	B.E.I. 10/15 TF 8% TRY	14.97	482
XS0220420763	B.E.I. 05/16 TF 7.5% ZAR	12.76	391
XS0356222173	B.E.I. 08/18 TF 9% ZAR	12.72	285
XS0249816579	B.E.I. 06/11 TF 3,625% EUR	10.13	222

## BANKS - February 2011

ISIN	DESC	eur m	TRADES
IT0004669138	MEDIOBANCA 10/15 TV EUR	59.60	1 729
IT0004645542	MEDIOBANCA 10/20 TF 5% SUB EUR	41.77	2 402
IT0004669120	MEDIOBANCA 10/15 TV USD	22.74	504
XS0584356942	B. OF AMERICA 11/26 TF 5.25% EUR	21.92	1 273
IT0004540719	MEDIOBANCA 09/14 TF 3.00% EUR	21.01	1 327

## CORPORATE - February 2011

ISIN	DESC	eur m	TRADES
IT0004576978	ENEL 10/16 TF 3.50% EUR	37.29	3 674
IT0004503766	ENI 09/15 TV EUR	25.42	1 665
IT0004292691	ENEL 07/15 TV EUR	22.22	1 509
IT0004576994	ENEL 10/16 TV EUR	21.04	1 853
IT0004503717	ENI 09/15 TF 4.00% EUR	12.11	1 006

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

## PLAIN VANILLA - February 2011

ISIN	DESC	eur m	TRADES
IT0004645542	MEDIOBANCA 10/20 TF 5% SUB EUR	41.77	2 402
IT0004576978	ENEL 10/16 TF 3.50% EUR	37.29	3 674
IT0004503766	ENI 09/15 TV EUR	25.42	1 665
IT0004292691	ENEL 07/15 TV EUR	22.22	1 509
IT0004576994	ENEL 10/16 TV EUR	21.04	1 853

## STRUCTURED INTEREST RATE - February 2011

ISIN	DESC	eur m	TRADES
IT0004669138	MEDIOBANCA 10/15 TV EUR	59.60	1 729
IT0004669120	MEDIOBANCA 10/15 TV USD	22.74	504
XS0584356942	B. OF AMERICA 11/26 TF 5.25% EUR	21.92	1 273
IT0004307986	DEXIA CREDIOP 08/12 EUR	16.53	1 159
NL0009062215	RBS 09/19 MULTI COUPON EUR	14.67	482

## INFLATION LINKED - February 2011

ISIN	DESC	eur m	TRADES
IT0004357429	BANCA IMI 08/12 TV EUR	12.25	551
IT0004096415	MEDIOBANCA 06/12 TV EUR	11.60	481
IT0004332240	DEXIA CREDIOP 08/12 EUR	9.17	586
IT0004124068	MEDIOBANCA 06/12 TV EUR	6.89	466
XS0258132272	B.E.I. 06/16 TV EUR	6.53	299

## INDEX LINKED - February 2011

ISIN	DESC	eur m	TRADES
IT0004291172	MEDIOBANCA 08/14 EUR	18.58	1 076
IT0003816243	BANCA NAZ LAVORO 05/11 EUR	10.32	569
IT0006636218	MORGAN STANLEY 07/13 EUR	9.30	782
IT0003926547	BANCA CARIGE 05/11 EUR	7.88	187
IT0006664137	DEUTSCHE BANK AG 08/14 EUR	7.45	445

## EQUITY LINKED - February 2011

ISIN	DESC	eur m	TRADES
IT0006664459	DEUTSCHE BANK AG 08/14 EUR	4.36	292
IT0004397292	BANCA IMI 08/14 EUR	4.01	299
IT0001278941	CENTROBANCA 98/13 ITL	1.01	85
IT0006707811	BARCLAYS BANK 09/14 EUR	0.54	40
IT0006707803	BARCLAYS BANK 09/15 EUR	0.13	8

## COMMODITY LINKED - February 2011

ISIN	DESC	eur m	TRADES
IT0003933154	MEDIOBANCA 05/11 EUR	2.08	110
IT0006607474	BERS 06/11 ONE COUPON EUR	0.75	54

## News

In February 2 bonds issued by The Royal Bank of Scotland N.V., 1 by Bank of America Corporation, 1 by UBS AG, 8 EIB bonds denominated in TRI, EUR and USD, 1 by IBRD in BRL, 1 by IFC in MXN, 1 by the European Financial Stability Facility, 2 by the European Union, 3 government bonds by Republic of Italy, 5 by Republic of Austria, 4 by Kingdom of Spain and 2 by French Republic were listed on MOT market.

## Markets Analysis

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