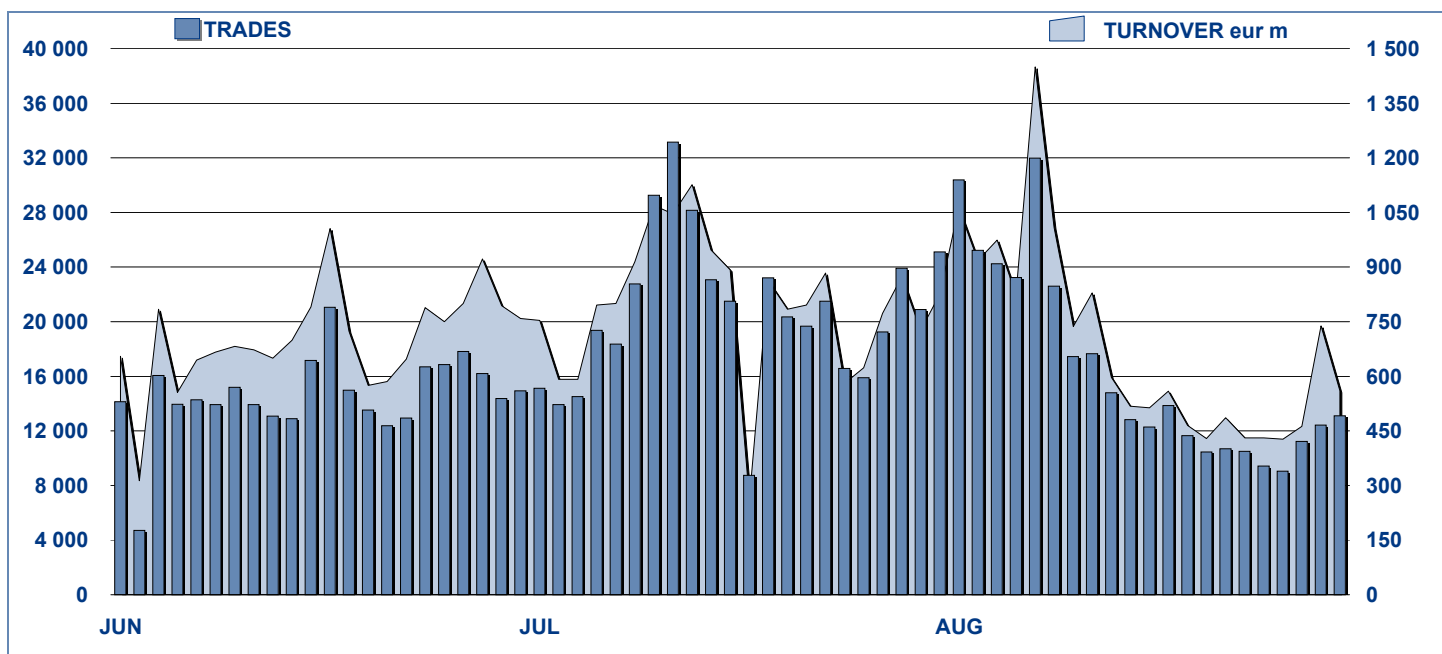


MOT DAILY TURNOVER

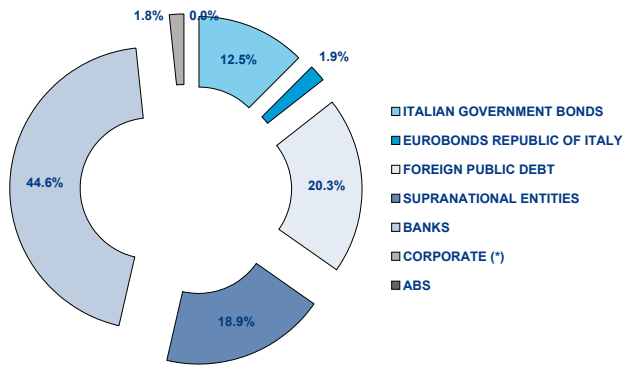


MAIN INDICATORS

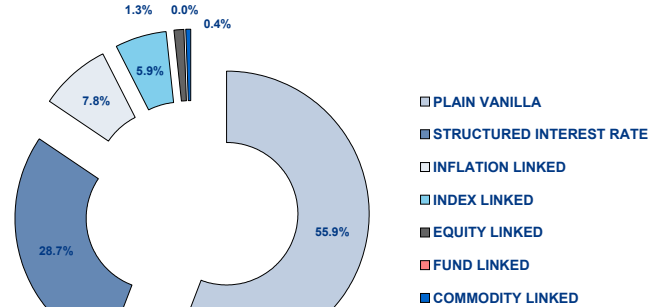
	LISTED BOND					TRADING						
	DEC 2010		JULY 2011		AUGUST 2011		JULY 2011		AUGUST 2011		JAN-AUG 2011	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2011	LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2011	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
ITALIAN GOVERNMENT E	98	100	23	100	26	345 229	15 050.6	301 334	13 854.2	1 979 930	112 234.9	
BONDS	355	381	53	381	55	67 956	1 057.8	55 068	810.3	584 760	8 813.8	
EUROBONDS and ABSs	270	313	67	317	71	16 053	583.0	13 804	582.8	126 055	4 084.9	
TOTAL	723	794	143	798	152	429 238	16 691.4	370 206	15 247.3	2 690 745	125 133.5	
ISSUERS												
ITALIAN GOVERNMENT E	98	100	23	100	26	345 229	15 050.6	301 334	13 854.2	1 979 930	112 234.9	
EUROBONDS REPUBLIC	17	15	-	15	-	1 989	39.7	1 179	24.4	12 891	263.7	
FOREIGN PUBLIC DEBT	149	160	21	162	23	8 058	337.8	8 139	391.3	61 349	1 992.9	
SUPRANATIONAL ENTITI	124	149	33	151	35	8 572	216.2	7 763	209.4	74 111	1 909.7	
BANKS	319	356	64	356	66	52 560	881.3	40 741	626.0	469 022	7 522.6	
CORPORATE (*)	14	14	2	14	2	12 830	165.8	11 050	142.0	93 353	1 208.0	
ABS	2	-	-	-	-	-	-	-	-	89	1.9	
TOTAL	723	794	143	798	152	429 238	16 691.4	370 206	15 247.3	2 690 745	125 133.5	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	334	383	82	388	87	43 358	936.6	36 025	851.6	361 525	7 207.9	
STRUCTURED INTERES1	180	199	24	199	25	24 875	442.2	17 654	276.8	201 109	3 312.2	
INFLATION LINKED	57	54	5	54	5	6 440	125.5	4 400	77.3	63 273	1 109.5	
INDEX LINKED	43	42	3	41	3	8 316	122.4	9 856	175.7	77 338	1 165.7	
EQUITY LINKED	6	9	3	9	3	815	10.3	851	10.6	6 323	79.9	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	2	3	2	3	2	198	3.7	82	1.1	1 211	23.0	
CURRENCY LINKED	3	4	1	4	1	7	0.2	4	0.0	36	0.5	
ITALIAN GOVERNMENT E	98	100	23	100	26	345 229	15 050.6	301 334	13 854.2	1 979 930	112 234.9	
TOTAL	723	794	143	798	152	429 238	16 691.4	370 206	15 247.3	2 690 745	125 133.5	

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 - August 2011				FOREIGN PUBLIC DEBT - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004695075	B.T.P. 11/21 TF 4.75% EUR	750.01	9 026	DE0001135416	BUND 10/20 TF 2,25% EUR	42.00	752
IT0003934657	B.T.P. 05/37 TF 4.00% EUR	629.54	23 769	DE0001135408	BUND 10/20 TF 3% EUR	30.61	322
IT0003242747	B.T.P. 02/17 TF 5,25% EUR	479.15	10 697	DE0001137305	SCHATZ 10/12 TF 0,5% EUR	26.04	210
IT0004712748	B.T.P. 15/04/2011 - 15/04/2016 TF 3,75%	447.50	4 461	DE0001135424	BUND 10/21 TF 2,5% EUR	16.49	167
IT0003618383	B.T.P. 04/14 TF 4,25% EUR	427.84	9 961	DE0001137297	SCHATZ 10/12 TF 1% EUR	14.58	132

EUROBONDS REPUBLIC OF ITALY - August 2011				SUPRANATIONAL ENTITIES - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	REP OF ITALY 03/33 TF 5,375% USD	13.70	739	XS0356222173	B.E.I. 08/18 TF 9% ZAR	10.09	144
XS0453097205	INSTI DE CREDITO OFICIAL 09/15 TV	2.41	58	XS0580501210	B.E.I. 11/16 TITOLO CON CEDOLE TF ;	9.39	188
US465410BN76	REP OF ITALY 05/15 TF 4,50% USD	1.70	60	IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	9.32	344
XS0098449456	REP OF ITALY 99/29 TV EUR	1.30	149	US298785DV50	B.E.I. 06/36 TF 4,875% USD	7.59	169
US465410BF43	REP OF ITALY 03/13 TF 4,375% USD	1.24	33	IT0006506007	B.E.I. 96/16 ZERO COUPON EUR	7.57	641

BANKS - August 2011				CORPORATE - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004720436	MEDIOBANCA 11/21 TV SUB EUR	24.90	1 346	IT0004576978	ENEL 10/16 TF 3.50% EUR	31.52	2 910
IT0006699505	CREDIT SUISSE 09/15 MULTI COUP	20.40	816	IT0004503766	ENI 09/15 TV EUR	22.45	1 644
IT0004452386	MEDIOBANCA 09/15 MULTI COUP	18.40	767	IT0004576994	ENEL 10/16 TV EUR	19.42	1 326
IT0004429202	BANCA IMI 09/15 MULTI COUP	17.98	832	IT0004503717	ENI 09/15 TF 4.00% EUR	17.68	1 489
IT0004645542	MEDIOBANCA 10/20 TF 5% SUB EUR	15.08	1 080	IT0004292691	ENEL 07/15 TV EUR	16.03	1 101

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - August 2011				STRUCTURED INTEREST RATE - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE0001135416	BUND 10/20 TF 2,25% EUR	42.00	752	IT0004720436	MEDIOBANCA 11/21 TV SUB EUR	24.90	1 346
IT0004576978	ENEL 10/16 TF 3.50% EUR	31.52	2 910	NL0009062215	RBS 09/19 MULTI COUPON EUR	12.39	506
DE0001135408	BUND 10/20 TF 3% EUR	30.61	322	IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	9.32	344
DE0001137305	SCHATZ 10/12 TF 0,5% EUR	26.04	210	NL0009289313	RBS 10/20 REVERSE EUR	8.83	431
IT0004503766	ENI 09/15 TV EUR	22.45	1 644	IT0004307986	DEXIA CREDIOP 08/12 MULTI COUP	7.85	434

INFLATION LINKED - August 2011				INDEX LINKED - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
FR0010235176	OAT-1 05/17 TV EUR	6.74	74	IT0006699505	CREDIT SUISSE 09/15 MULTI COUP	20.40	816
IT0006673401	ON EUR	6.25	223	IT0004452386	MEDIOBANCA 09/15 MULTI COUP	18.40	767
IT0004096415	MEDIOBANCA 06/12 TV EUR	5.46	278	IT0004429202	BANCA IMI 09/15 MULTI COUP	17.98	832
IT0004124068	MEDIOBANCA 06/12 TV EUR	4.64	241	IT0004147945	UNICREDITO ITALIANO 07/13 MULTI C	14.81	717
IT0004576556	BANCA IMI 10/15 MULTI COUP	4.30	219	IT0004464407	MEDIOBANCA 09/15 MULTI COUP	14.71	650

EQUITY LINKED - August 2011				COMMODITY LINKED - August 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006664459	DEUTSCHE BANK AG 08/14 MULTI C	4.29	328	IT0003933154	MEDIOBANCA 05/11 ONE COUP	0.77	51
IT0004397292	BANCA IMI 08/14 MULTI COUP	4.25	335	XS0638296920	BANK OF AMERICA 11/18 MULTI COUP	0.34	29
DE000UB8DSR5	UBS AG 11/17 MULTI COUPON EUR	0.64	52	IT0006720129	BARCLAYS BANK 11/16 TV EUR	0.02	2
IT0001278941	CENTROBANCA 98/13 MULTI COUP	0.47	47				
IT0006719584	MACQUARIE STRUCT PROD EU 11/17	0.43	41				

News

In August 1 bond issued by The Royal Bank of Scotland plc, 1 by Mediobanca, 2 EIB bonds and 2 government bonds issued by the German Federal Republic.

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