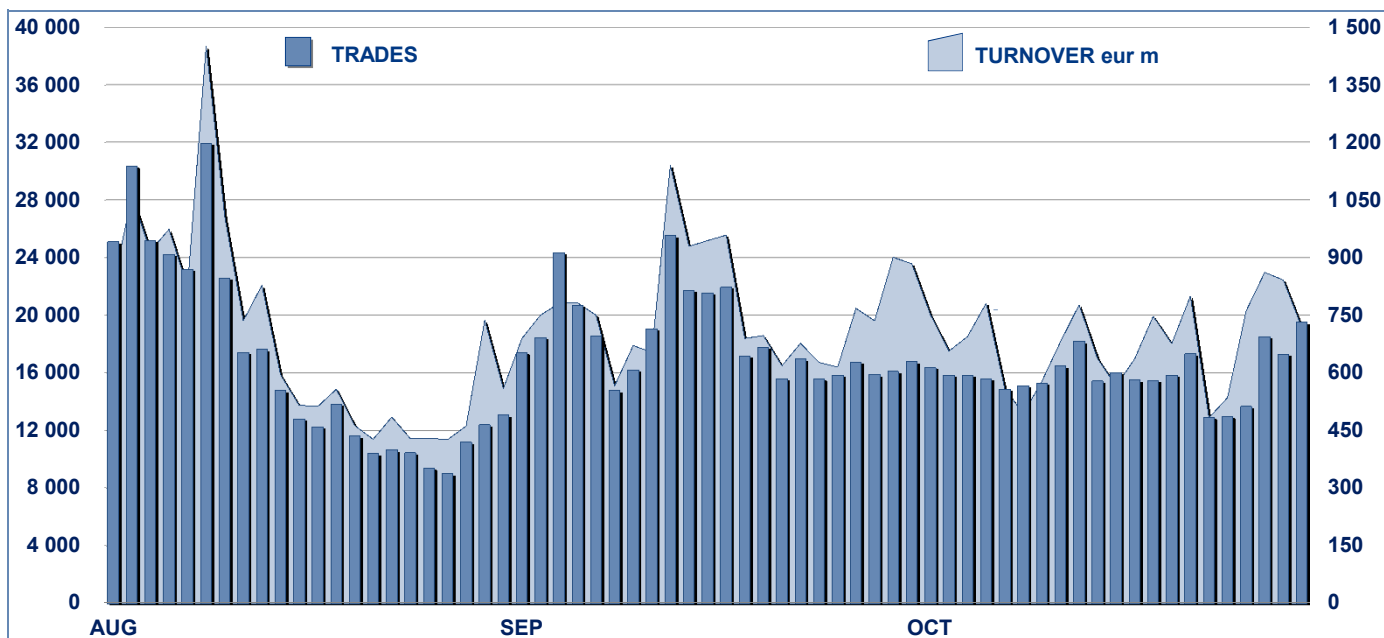


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2010		SEPTEMBER 2011		OCTOBER 2011		SEPTEMBER 2011		OCTOBER 2011		JAN - OCT 2011	
	LISTED	END OF MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	98	101	31	100	34	322 668	15 086.5	246 808	12 580.4	2 549 406	139 901.8
BONDS	355	381	58	386	64	65 990	1 028.8	73 072	1 060.7	723 822	10 903.2
EUROBONDS and ABSs	270	316	72	318	78	16 901	742.9	14 926	624.9	157 882	5 452.7
TOTAL	723	798	161	804	176	405 559	16 858.2	334 806	14 266.0	3 431 110	156 257.8

ISSUERS

ITALIAN GOVERNMENT BONDS	98	101	31	100	34	322 668	15 086.5	246 808	12 580.4	2 549 406	139 901.8
EUROBONDS REPUBLIC OF ITAL	17	15	-	15	-	1 368	31.5	1 824	41.2	16 083	336.3
FOREIGN PUBLIC DEBT	149	160	23	159	24	9 641	480.7	7 770	392.4	78 760	2 865.9
SUPRANATIONAL ENTITIES	124	152	36	155	41	10 189	300.5	8 220	228.8	92 520	2 439.0
BANKS	319	355	68	358	72	49 377	813.4	52 901	740.2	571 300	9 076.2
CORPORATE (*)	14	15	3	17	5	12 316	145.6	17 283	283.1	122 952	1 636.7
ABS	2	-	-	-	-	-	-	-	-	89	1.9
TOTAL	723	798	161	804	176	405 559	16 858.2	334 806	14 266.0	3 431 110	156 257.8

(*) BOC and BOP are included

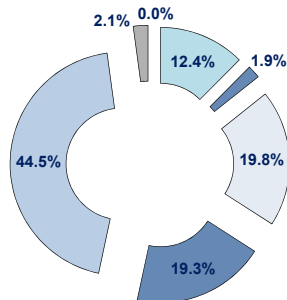
TYPE OF STRUCTURE

PLAIN VANILLA	334	387	89	391	97	45 118	1 120.0	46 402	1 053.5	453 045	9 381.4
STRUCTURED INTEREST RATE	180	198	25	199	27	19 571	323.3	20 510	291.6	241 190	3 927.1
INFLATION LINKED	57	55	6	55	6	5 612	98.0	7 088	95.9	75 973	1 303.3
INDEX LINKED	43	41	4	42	5	11 682	216.6	13 151	233.7	102 171	1 616.0
EQUITY LINKED	6	9	3	10	4	839	12.5	822	10.7	7 984	103.2
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	3	2	3	2	63	1.0	22	0.2	1 296	24.2
CURRENCY LINKED	3	4	1	4	1	6	0.1	3	0.1	45	0.7

ITALIAN GOVERNMENT BONDS	98	101	31	100	34	322 668	15 086.5	246 808	12 580.4	2 549 406	139 901.8
TOTAL	723	798	161	804	176	405 559	16 858.2	334 806	14 266.0	3 431 110	156 257.8

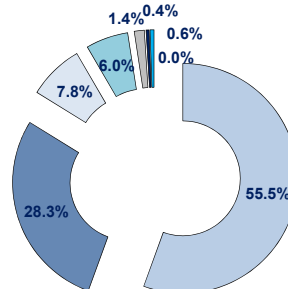
FOCUS ON LISTED BONDS - END OF MONTH

LISTED BY ISSUERS



- ITALIAN GOVERNMENT BONDS
- EUROBONDS REPUBLIC OF ITALY
- FOREIGN PUBLIC DEBT
- SUPRANATIONAL ENTITIES
- BANKS
- CORPORATE (*)
- ABS

LISTED BY TYPE OF STRUCTURE



- PLAIN VANILLA
- STRUCTURED INTEREST RATE
- INFLATION LINKED
- INDEX LINKED
- EQUITY LINKED
- FUND LINKED
- COMMODITY LINKED
- CURRENCY LINKED

Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - October 2011

ISIN	DESC	eur m	TRADES
IT0004761950	B.T.P. 15/09/2011 - 15/09/2016 TITOLO CON CEDOLE TF 4.75% EUR	712.67	9 156
IT0004759673	B.T.P. 01/09/2011 - 01/03/2022 TITOLO CON CEDOLE 5% TF EUR	452.50	3 441
IT0003242747	B.T.P. 02/17 TITOLO CON CEDOLE TF 5.25% EUR	412.24	8 996
IT0003618383	B.T.P. 04/14 TITOLO CON CEDOLE TF 4.25% EUR	395.45	8 083
IT0001174611	B.T.P. 97/27 TITOLO CON CEDOLE TF 6.5% EUR	353.96	8 141

FOREIGN PUBLIC DEBT - October 2011

ISIN	DESC	eur m	TRADES
DE0001135408	BUND 10/20 TITOLO CON CEDOLE TF 3% EUR	45.55	207
DE0001137289	SCHATZ 09/11 TITOLO CON CEDOLE TF 1.25% EUR	25.55	50
DE0001137305	SCHATZ 10/12 TITOLO CON CEDOLE TF 0.5% EUR	18.28	227
DE0001135259	BUND 04/14 TITOLO CON CEDOLE TF 4.25% EUR	17.98	69
DE0001137321	SCHATZ 10/12 TITOLO CON CEDOLE TF 1% EUR	15.37	157

EUROBONDS REPUBLIC OF ITALY - October 2011

ISIN	DESC	eur m	TRADES
XS0453097205	INSTITUTO DE CREDITO OFICIAL 09/15 TITOLO CON CEDOLE TV EUR	2.86	67
XS0098449456	REPUBLIC OF ITALY 99/29 TITOLO CON CEDOLE TV EUR	2.67	209
US465410BW75	REPUBLIC OF ITALY 10/13 TITOLO CON CEDOLE TF 2.125% USD	0.70	10
XS0100688190	REPUBLIC OF ITALY 99/19 TITOLO CON CEDOLE TV EUR	0.47	57
US465410BV92	REPUBLIC OF ITALY 10/15 TITOLO CON CEDOLE TF 3.125 USD	0.20	2

SUPRANATIONAL ENTITIES - October 2011

ISIN	DESC	eur m	TRADES
IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	12.94	359
XS0587030361	B.E.I. 11/14 TITOLO CON CEDOLE TF 2.125% EUR	10.92	174
XS0356222173	B.E.I. 08/18 TITOLO CON CEDOLE TF 9% ZAR	10.55	133
XS0495347287	B.E.I. 10/15 TITOLO CON CEDOLE TF 2.5% EUR	10.02	254
IT0006506007	B.E.I. 96/16 ZERO COUPON EUR	8.84	667

BANKS - October 2011

ISIN	DESC	eur m	TRADES
IT0004147945	UNICREDITO ITALIANO 07/13 MULTI COUPON EUR	39.24	1 600
IT0004760721	MEDIOBANCA 11/13 TITOLO CON CEDOLE TV EUR	33.04	1 013
IT0004452386	MEDIOBANCA 09/15 MULTI COUPON EUR	23.76	1 057
IT0004429202	BANCA IMI 09/15 MULTI COUPON EUR	23.70	1 250
IT0004464407	MEDIOBANCA 09/15 MULTI COUPON EUR	23.61	1 047

CORPORATE - October 2011

ISIN	DESC	eur m	TRADES
IT0004760655	ENI 11/17 TITOLO CON CEDOLE TF 4.875 EUR	90.44	3 552
IT0004760648	ENI 11/17 TITOLO CON CEDOLE TV EUR	34.14	936
IT0004503717	ENI 09/15 TITOLO CON CEDOLE TF 4.00% EUR	31.70	2 631
IT0004576978	ENEL 10/16 TITOLO CON CEDOLE TF 3.50% EUR	26.94	2 848
IT0004503766	ENI 09/15 TITOLO CON CEDOLE TV EUR	21.12	1 524

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - October 2011

ISIN	DESC	eur m	TRADES
IT0004760655	ENI 11/17 TITOLO CON CEDOLE TF 4.875 EUR	90.44	3 552
DE0001135408	BUND 10/20 TITOLO CON CEDOLE TF 3% EUR	45.55	207
IT0004760648	ENI 11/17 TITOLO CON CEDOLE TV EUR	34.14	936
IT0004760721	MEDIOBANCA 11/13 TITOLO CON CEDOLE TF 4.00% EUR	33.04	1 013
IT0004503717	ENI 09/15 TITOLO CON CEDOLE TF 4.00% EUR	31.70	2 631

STRUCTURED INTEREST RATE - October 2011

ISIN	DESC	eur m	TRADES
IT0004307986	DEXIA CREDIOP 08/12 MULTI COUPON EUR	20.21	2 148
IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	12.94	359
NL0009062215	RBS 09/19 MULTI COUPON EUR	12.93	524
XS0515004157	CREDIT AGRICOLE 10/16 TITOLO CON CEDOLE TV EUR	12.10	235
IT0004720436	MEDIOBANCA 11/21 TITOLO CON CEDOLE TV SUB EUR	10.32	600

INFLATION LINKED - October 2011

ISIN	DESC	eur m	TRADES
IT0004357429	BANCA IMI 08/12 TITOLO CON CEDOLE TV EUR	8.62	325
IT0004332240	DEXIA CREDIOP 08/12 MULTI COUPON EUR	7.76	792
IT0004096415	MEDIOBANCA 06/12 TITOLO CON CEDOLE TV EUR	7.62	461
XS0258132272	B.E.I. 06/16 TITOLO CON CEDOLE TV EUR	5.71	274
IT0003594873	BANCA INTESA 04/14 TITOLO CON CEDOLE TV EUR	5.61	605

INDEX LINKED - October 2011

ISIN	DESC	eur m	TRADES
IT0004147945	UNICREDITO ITALIANO 07/13 MULTI COUPON EUR	39.24	1 600
IT0004452386	MEDIOBANCA 09/15 MULTI COUPON EUR	23.76	1 057
IT0004429202	BANCA IMI 09/15 MULTI COUPON EUR	23.70	1 250
IT0004464407	MEDIOBANCA 09/15 MULTI COUPON EUR	23.61	1 047
IT0004166663	UNICREDITO ITALIANO 07/13 MULTI COUPON EUR	23.52	1 160

EQUITY LINKED - October 2011

ISIN	DESC	eur m	TRADES
IT0004397292	BANCA IMI 08/14 MULTI COUPON EUR	5.33	414
IT0006664459	DEUTSCHE BANK AG 08/14 MULTI COUPON EUR	4.10	311
IT0001278941	CENTROBANCA 98/13 MULTI COUPON ITL	0.32	30
IT0006707811	BARCLAYS BANK 09/14 MULTI COUPON EUR	0.28	19
IT0006719584	MACQUARIE STRUCTURED PRODUCTS EU 11/17 MULTI COUPON EUR	0.26	17

COMMODITY LINKED - October 2011

ISIN	DESC	eur m	TRADES
XS0638296920	BANK OF AMERICA 11/18 MULTI COUPON EUR	0.10	15
IT0003933154	MEDIOBANCA 05/11 ONE COUPON EUR	0.08	7
IT0006720129	BARCLAYS BANK 11/16 TITOLO CON CEDOLE TV EUR	-	0

News

In October 2 bonds issued by ENI S.p.A., 2 by Banco Popolare, 1 by UBS AG, 1 by MACQUARIE STRUCTURED SECURITIES (Europe) PLC, 3 Italian Government bonds, 1 by the German Federal Republic, 2 EIB bonds and 3 by the European Union were listed on M

Markets Analysis

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