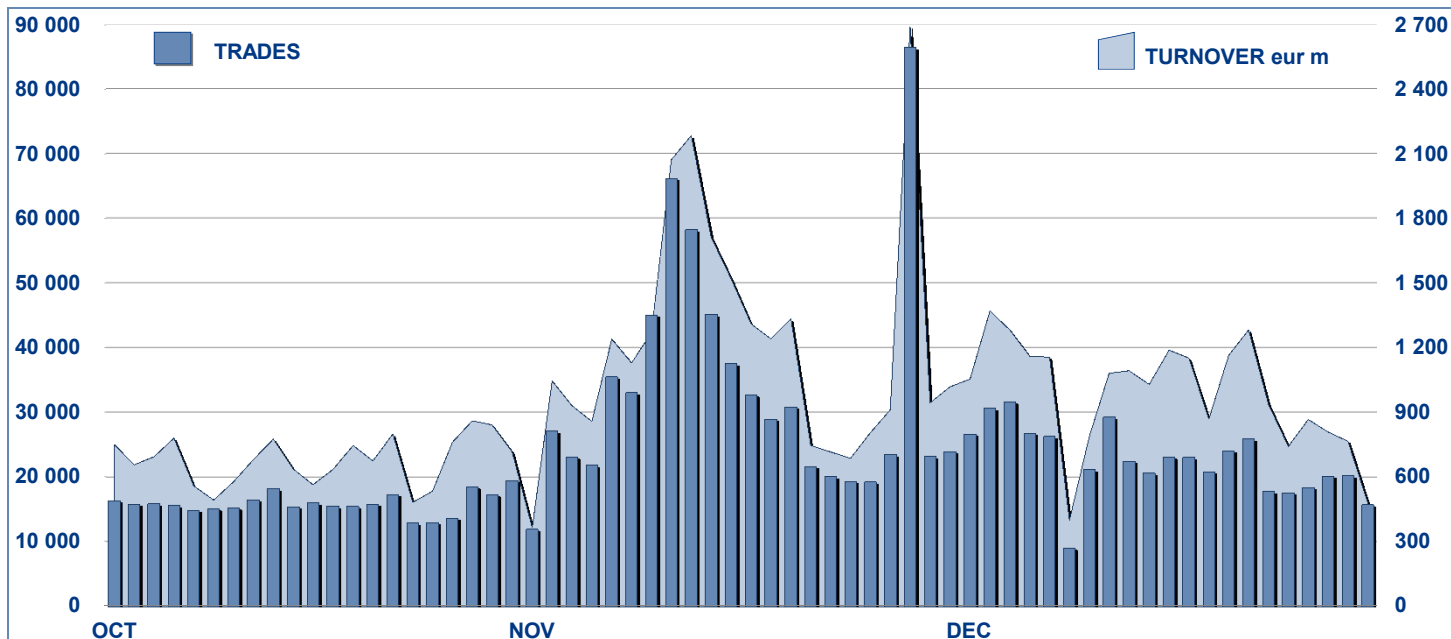


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2010		NOVEMBER 2011		DECEMBER 2011		NOVEMBER 2011		DECEMBER 2011		JAN-DEC 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 BONDS	98	101	37	99	39	632 250	24 600.3	401 482	19 543.4	3 583 138	184 045.5	
BONDS	355	385	66	410	92	82 294	1 239.1	56 984	745.9	863 100	12 888.2	
EUROBONDS and ABSs	270	322	83	317	83	20 831	932.3	13 750	418.3	192 463	6 803.3	
TOTAL	723	808	186	826	214	735 375	26 771.6	472 216	20 707.6	4 638 701	203 737.0	
ISSUERS												
ITALIAN GOVERNMENT BONDS	98	101	37	99	39	632 250	24 600.3	401 482	19 543.4	3 583 138	184 045.5	
EUROBONDS REPUBLIC OF ITALY	17	15	-	15	-	2 635	59.9	2 269	46.2	20 987	442.5	
FOREIGN PUBLIC DEBT	149	161	26	159	26	11 197	635.7	5 663	222.3	95 620	3 723.9	
SUPRANATIONAL ENTITIES	124	157	44	155	44	11 181	285.0	8 001	169.5	111 702	2 893.5	
BANKS	319	358	74	382	100	56 148	880.8	40 292	526.0	667 740	10 483.0	
CORPORATE (*)	14	16	5	16	5	21 964	309.9	14 509	200.2	159 425	2 146.7	
ABS	2	-	-	-	-	-	-	-	-	89	1.9	
TOTAL	723	808	186	826	214	735 375	26 771.6	472 216	20 707.6	4 638 701	203 737.0	

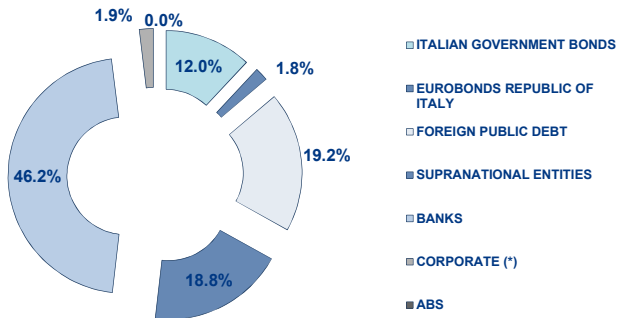
(*) BOC and BOP are included

TYPE OF STRUCTURE

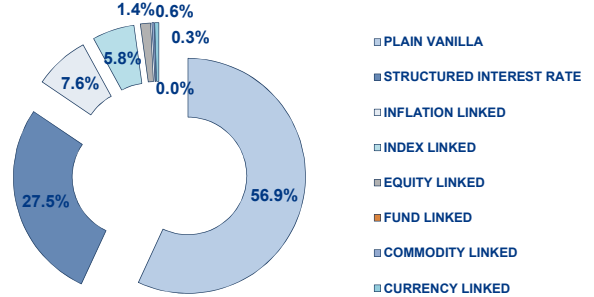
PLAIN VANILLA	334	395	102	414	127	56 729	1 369.7	40 342	740.9	550 116	11 491.9
STRUCTURED INTEREST RATE	180	199	28	200	29	23 616	384.8	16 137	218.9	280 943	4 530.9
INFLATION LINKED	57	55	6	55	6	7 604	134.4	6 260	88.7	89 837	1 526.4
INDEX LINKED	43	42	6	42	6	14 279	269.3	7 483	110.1	123 933	1 995.4
EQUITY LINKED	6	10	4	10	4	846	12.2	494	5.5	9 324	120.9
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	2	2	2	45	0.9	13	0.1	1 354	25.1
CURRENCY LINKED	3	4	1	4	1	6	0.1	5	0.0	56	0.9
ITALIAN GOVERNMENT BONDS	98	101	37	99	39	632 250	24 600.3	401 482	19 543.4	3 583 138	184 045.5
TOTAL	723	808	186	826	214	735 375	26 771.6	472 216	20 707.6	4 638 701	203 737.0

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 - December 2011				FOREIGN PUBLIC DEBT - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004780380	B.T.P. 11/14 TIT CON CED TF 6% EUR	1 412.38	21 791	DE0001137297	SCHATZ 10/12 TIT CON CEDE TF 1% EUR	29.85	185
IT0004761950	B.T.P. 15/09/2011 - 15/09/2016 TIT CON CED TF 4.75% EU	808.43	10 362	DE0001137305	SCHATZ 10/12 TIT CON CED TF 0.5% EUR	24.73	202
IT0003242747	B.T.P. 02/17 TIT CON CED TF 5,25% EUR	779.58	16 259	DE0001137321	SCHATZ 10/12 TIT CON CED TF 1% EUR	12.14	73
IT0004759673	B.T.P. 01/09/2011 - 01/03/2022 TIT CON CED 5% TF EUR	658.29	6 848	DE0001137313	SCHATZ 10/12 TIT CON CED TF 0,75% EUR	9.45	121
IT0003934657	B.T.P. 05/37 TIT CON CED TF 4.00% EUR	553.87	21 199	DE0001135457	BUND 11/21 TIT CON CED TF 2.25% EUR	7.19	93
EUROBONDS REPUBLIC OF ITALY - December 2011				SUPRANATIONAL ENTITIES - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BF43	REPUBLIC OF ITALY 03/13 TIT CON CED TF 4,375% USD	7.42	266	IT0006506007	B.E.I. 96/16 ZERO COUPON EUR	9.35	714
XS0098449456	REPUBLIC OF ITALY 99/29 TIT CON CED TV EUR	1.98	144	IT0006571829	B.E.I. 04/15 MULTI COUPON EUR	5.93	271
US465410BW75	REPUBLIC OF ITALY 10/13 TIT CON CED TF 2.125% USD	1.34	17	XS0070553820	B.E.I. 96/26 ZERO COUPON USD	5.74	285
XS0100688190	REPUBLIC OF ITALY 99/19 TIT CON CED TV EUR	0.46	59	XS0417871554	B.E.I. 09/12 TIT CON CEDE TF 2,5% EUR	5.72	134
US465410BV92	REPUBLIC OF ITALY 10/15 TIT CON CED TF 3,125 USD	0.20	3	XS0178483649	B.E.I. 03/13 TIT CON CEDE TF 8% ZAR	5.04	178
BANKS - December 2011				CORPORATE - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004307986	DEXIA CREDIOP 08/12 MULTI COUPON EUR	30.63	1 843	IT0004760655	ENI 11/17 TIT CON CEDE TF 4.875 EUR	53.12	2 698
IT0004783046	MEDIOBANCA 11/17 ZERO COUPON EUR	21.23	1 136	IT0004503717	ENI 09/15 TIT CON CEDE TF 4.00% EUR	23.86	1 994
IT0004464407	MEDIOBANCA 09/15 MULTI COUPON EUR	14.87	658	IT0004503766	ENI 09/15 TIT CON CEDE TF TV EUR	20.79	1 429
IT0004760721	MEDIOBANCA 11/13 TIT CON CEDE TF 4.00% EUR	14.08	213	IT0004576978	ENEL 10/16 TIT CON CED TF 3.50% EUR	20.05	2 269
IT0004357429	BANCA IMI 08/12 TITOLO CON CEDE TF TV EUR	12.89	337	IT0004292683	ENEL 07/15 TIT CON CED TF 5,25% EUR	16.45	1 224

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - December 2011				STRUCTURED INTEREST RATE - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004760655	ENI 11/17 TITOLO CON CEDE TF 4.875 EUR	53.12	2 698	IT0004307986	DEXIA CREDIOP 08/12 MULTI COUP EUR	30.63	1 843
DE0001137297	SCHATZ 10/12 TITOLO CON CEDE TF 1% EUR	29.85	185	IT0001282414	SAN PAOLO-IMI 98/13 MULTI COUP ITL	8.82	152
DE0001137305	SCHATZ 10/12 TITOLO CON CEDE TF 0,5% EUR	24.73	202	IT0004720436	MEDIOBANCA 11/21 TIT CON CED TV SUB EUR	7.84	655
IT0004503717	ENI 09/15 TITOLO CON CEDE TF 4.00% EUR	23.86	1 994	IT0004723893	BANCO POPOLARE 11/17 MULTI COUP EUR	6.95	275
IT0004783046	MEDIOBANCA 11/17 ZERO COUPON EUR	21.23	1 136	XS0515004157	CREDIT AGRICOLE 10/16 TIT CON CED TV EUR	6.64	149
INFLATION LINKED - December 2011				INDEX LINKED - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004357429	BANCA IMI 08/12 TITOLO CON CEDE TF TV EUR	12.89	337	IT0004464407	MEDIOBANCA 09/15 MULTI COUPON EUR	14.87	658
IT0004332240	DEXIA CREDIOP 08/12 MULTI COUPON EUR	11.29	747	IT0006699505	CREDIT SUISSE 09/15 MULTI COUPON EUR	12.51	584
IT0003594873	BANCA INTESA 04/14 TITOLO CON CEDE TF TV EUR	6.02	572	IT0004429202	BANCA IMI 09/15 MULTI COUPON EUR	11.21	653
XS0258132272	B.E.I. 06/16 TITOLO CON CEDE TF EUR	4.97	302	IT0004166663	UNICREDITO ITALIANO 07/13 MULTI COUP EUR	9.84	591
IT0003793525	DEXIA CREDIOP 05/15 TITOLO CON CEDE TF TV EUR	4.69	795	IT0004452386	MEDIOBANCA 09/15 MULTI COUPON EUR	7.99	462
EQUITY LINKED - December 2011				COMMODITY LINKED - December 2011			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006664459	DEUTSCHE BANK AG 08/14 MULTI COUPON EUR	2.95	229	XS0638296920	BANK OF AMERICA 11/18 MULTI COUPON EUR	0.05	13
IT0004397292	BANCA IMI 08/14 MULTI COUPON EUR	1.54	132	IT0006720129	BARCLAYS BANK 11/16 TIT CON CED TV EUR	0.00	-
IT0001278941	CENTROBANCA 98/13 MULTI COUPON ITL	0.36	45	IT0006720129	BARCLAYS BANK 11/16 TIT CON CED TV EUR	0.00	1
IT0006707811	BARCLAYS BANK 09/14 MULTI COUPON EUR	0.22	20				
IT0006721366	MACQUARIE STR SEC EU 11/17 MULTI COUP EUR	0.16	14				

News

Markets Analysis

Piazza Affari, 6 - 20123 Milano

T +39 02 72426.478 | Fax +39 02 8646.4323

e-mail: research@borsaitaliana.it

www.borsaitaliana.it



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