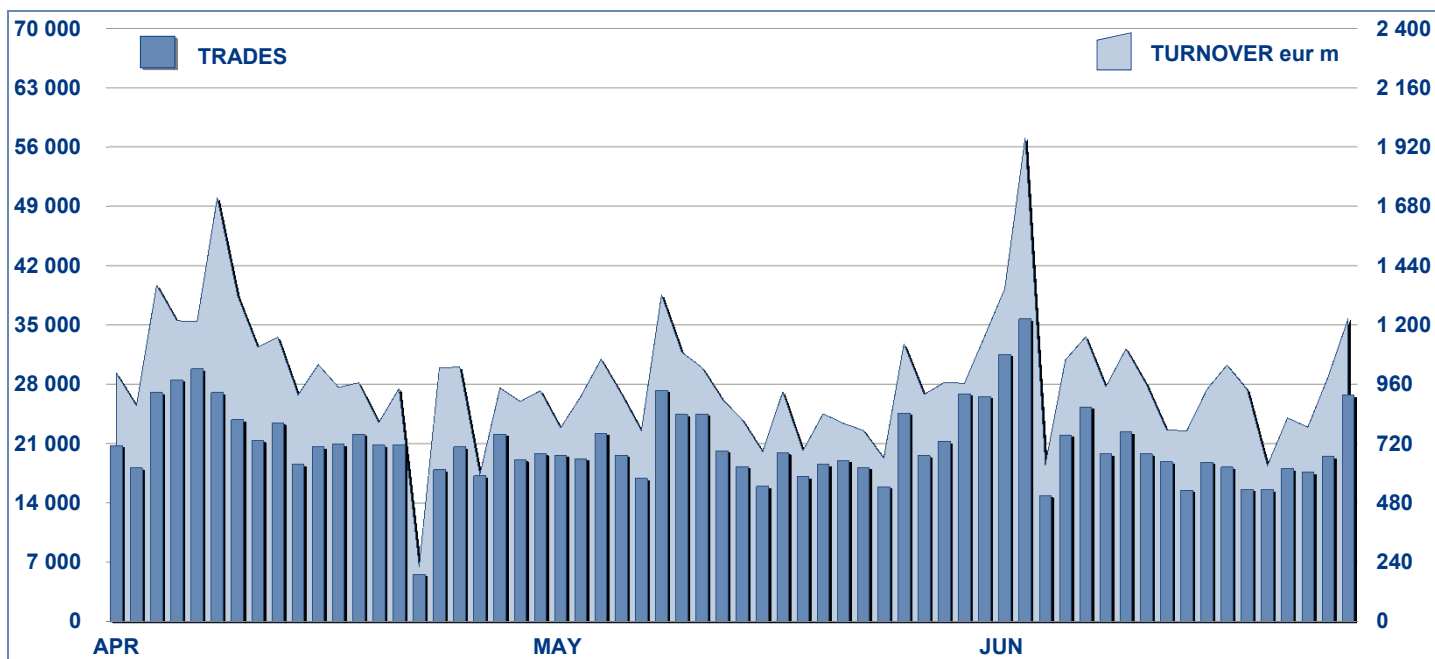


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2011		MAY 2012		JUNE 2012		MAY 2012		JUNE 2012		JAN - JUN 2012											
LISTED	END of MONTH	LISTED	END of MONTH	NEW LISTED	BEGIN of JAN 2012	LISTED	END of MONTH	NEW LISTED	BEGIN of JAN 2012	TRADES	number	TURNOVER	eur m	TRADES	number	TURNOVER	eur m	TRADES	number	TURNOVER	eur m

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	99	107	25	105	28	326 810	18 157.8	363 672	19 621.0	2 552 119	147 686.5
BONDS	410	711	333	707	338	67 683	968.6	61 963	874.5	460 274	6 842.3
EUROBONDS and ABSs	317	341	48	338	49	49 176	726.5	26 206	713.4	172 409	3 748.8
TOTAL	826	1 159	406	1 150	415	443 669	19 852.9	451 841	21 208.9	3 184 802	158 277.7

ISSUERS

ITALIAN GOVERNMENT BONDS	99	107	25	105	28	326 810	18 157.8	363 672	19 621.0	2 552 119	147 686.5
EUROBONDS REPUBLIC OF ITALY	15	15	-	14	-	2 918	63.8	3 127	80.5	19 916	447.8
FOREIGN PUBLIC DEBT	159	167	29	165	29	31 751	399.8	14 256	424.8	92 373	1 884.0
SUPRANATIONAL ENTITIES	155	167	19	165	19	17 023	281.5	10 938	225.6	71 849	1 394.8
BANKS	382	687	331	685	337	48 974	690.1	45 280	640.3	324 749	4 662.9
CORPORATE (*)	16	16	2	16	2	16 193	260.0	14 568	216.7	123 796	2 201.7
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	826	1 159	406	1 150	415	443 669	19 852.9	451 841	21 208.9	3 184 802	158 277.7

(*) BOC and BOP are included

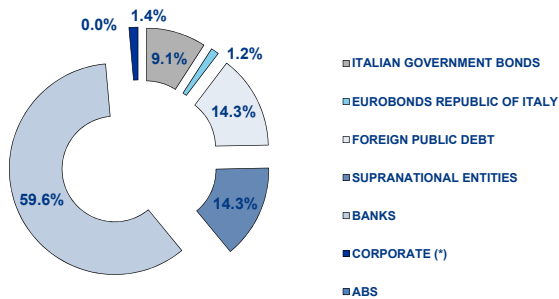
TYPE OF STRUCTURE

PLAIN VANILLA	414	723	353	717	358	53 404	1 133.8	46 356	1 081.8	339 984	6 917.6
STRUCTURED INTEREST RATE	200	221	26	219	26	48 528	354.5	26 910	306.4	190 102	2 143.7
INFLATION LINKED	55	53	1	53	1	7 201	109.0	7 364	100.5	47 419	737.1
INDEX LINKED	42	39	1	39	1	7 115	90.5	6 720	90.2	50 920	742.3
EQUITY LINKED	10	10	-	11	1	553	6.6	737	8.7	3 842	45.7
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	21	0.1	30	0.1	222	1.4
CURRENCY LINKED	4	4	-	4	-	37	0.6	52	0.3	194	3.4

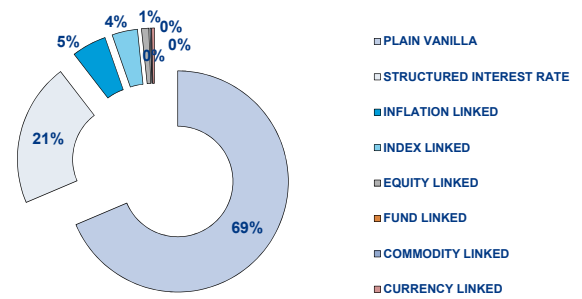
ITALIAN GOVERNMENT BONDS	99	107	25	105	28	326 810	18 157.8	363 672	19 621.0	2 552 119	147 686.5
TOTAL	826	1 159	406	1 150	415	443 669	19 852.9	451 841	21 208.9	3 184 802	158 277.7

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 2012				FOREIGN PUBLIC DEBT - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004821432	BTP ITALIA 11GN16 EUR	1 926.58	48 931	DE0001137313	SCHATZ ST12 EUR 0,75	56.08	531
IT0004801541	BTP-1ST22EUR5,5	1 358.71	12 632	DE0001137321	SCHATZ DC12 EUR 1	38.77	387
IT0003934657	BTP-1FB37 4%	686.37	22 365	DE0001137339	SCHATZ MZ13 EUR 1,5	26.43	357
IT0003242747	BTP-1AG17 5,25%	631.67	12 594	DE0001135457	BUND ST21 EUR 2,25	25.58	243
IT0004793474	BTP-1MG17 4,75	545.36	4 340	DE0001141547	BOBL AP14 EUR 2,25	22.57	227

EUROBONDS REPUBLIC OF ITALY - June 2012				SUPRANATIONAL ENTITIES - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	20.17	1 030	IT0006506007	BEI-96/16 ZC	8.33	490
US465410AH18	ITALY SET23USD 6,875	9.23	538	US298785FS04	BEI OT16 USD 1,25	8.09	201
US465410BN76	ITALY 15USD 4,50	8.49	402	XS0676294696	BEI ST21 EUR 2,75	6.81	81
US465410BF43	ITALY 13USD 4,375	8.35	294	XS0580501210	BEI GE16 TRY 7,25	6.00	396
XS0453097205	CREDITO OFICIAL OT15 FLOATING RATE NOTES	7.17	166	XS0327177134	BEI 13 EUR 4,375	5.86	90

BANKS - June 2012				CORPORATE - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006707159	BARCLAYS 2009/2015 TASSO FISSO BP 4,40%	18.40	777	IT0004794142	ENEL TF 4,875 2012-2018	55.77	3 740
IT0006712142	BARCLAYS SCUDDO GE25 EUR 15 YEARS 7,5	17.02	514	IT0004576978	ENEL TF 3,5 2010-2016	29.61	2 487
NL0009060862	RBS ST14 INFLAZIONE EUROPEA	14.54	565	IT0004760655	ENI OT17 TF 4,875 EUR	22.60	1 180
IT0004540719	MEDIOBANCA TASSO FISSO 3 2009/2014	13.77	946	IT0004576994	ENEL TV 2010-2016	19.22	1 799
IT0006673401	BARCLAYS-S13 IT INFL	12.99	497	IT0004503717	ENI 06/2015 FX 4% EUR	16.95	1 130

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - June 2012				STRUCTURED INTEREST RATE - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE0001137313	SCHATZ ST12 EUR 0,75	56.08	531	IT0006712142	BARCLAYS SCUDDO GE25 EUR 15 YEARS 7,5	17.02	514
IT0004794142	ENEL TF 4,875 2012-2018	55.77	3 740	IT0004703317	BANCO POPOLARE MG17 MC EUR BANCOPOSTA1	12.48	487
DE0001137321	SCHATZ DC12 EUR 1	38.77	387	IT0006715392	BARCLAYS SCUDDO GN25 15Y 10,5INV FL FLOOR	10.24	319
IT0004576978	ENEL TF 3,5 2010-2016	29.61	2 487	IT0006714403	BARCLAYS MG16 EUR 6Y CAPPED & FLOORED TV	7.52	320
DE0001137339	SCHATZ MZ13 EUR 1,5	26.43	357	NL0009289313	RBS GE20 ROYAL 8% - EURIBOR	7.50	490

INFLATION LINKED - June 2012				INDEX LINKED - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009060862	RBS ST14 INFLAZIONE EUROPEA	14.54	565	IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	11.98	614
IT0006673401	BARCLAYS-S13 IT INFL	12.99	497	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	9.36	519
IT0003594873	BCA INTESA-14 S-T IT	7.64	952	IT0004315047	BANCO POPOLARE MG14 RELOAD3 BANCOPOSTA2	8.32	507
IT0003657563	BCA INTESA-14 ST EUR	7.30	826	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	7.11	444
IT0003793525	DEXIA C-15 SCH TOT E	6.32	1 143	IT0004078025	B INTESA-12 BCOPS IV	6.17	480

EQUITY LINKED - June 2012				COMMODITY LINKED - June 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BIMI NV14 TOP10BP II	3.92	310	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.12	29
IT0006664459	DEUTSCHE BANK LG14 TOPTEN BANCOPOSTA	3.37	284	IT0006720129	BARCLAYS SCUDDO LG16 TV EUR COMMODLINKED	0.00	1
IT0001278941	CENTROB-13EQUITY LKD	0.54	50	IT0006720129	BARCLAYS BANK 11/16 TITOLO CON CEDOLE TV EUR	0.00	1
IT0006707811	BARCLAYS OT14 5Y AUTOCALL DOUBLE CHANCE	0.19	18				
DE0000U129F7	UBS GN19 MC EQUITY LINKED AUTOCALL CHF	0.16	16				

News

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