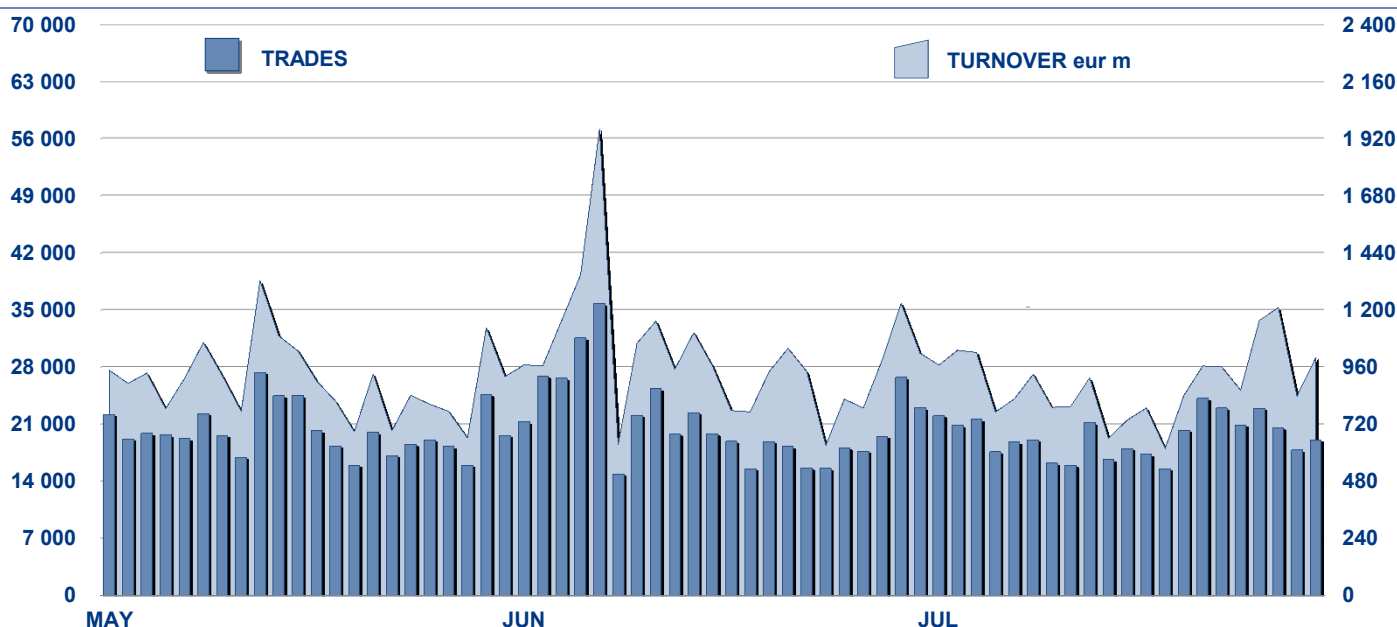


MOT DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

DEC 2011		JUNE 2012		JULY 2012		JUNE 2012		JULY 2012		JAN - JUL 2012	
LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER	
END OF MONTH	END OF MONTH	BEGIN OF JAN 2012	END OF MONTH	BEGIN OF JAN 2012	number	eur m	number	eur m	number	eur m	

MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	99	105	28	105	31	363 672	19 621.0	336 184	17 959.3	2 888 303	165 645.8
BONDS	410	707	338	709	344	61 963	874.5	69 144	1 029.1	529 418	7 871.4
EUROBONDS and ABSs	317	338	49	356	71	26 206	713.4	27 909	735.1	200 318	4 484.0
TOTAL	826	1 150	415	1 170	446	451 841	21 208.9	433 237	19 723.5	3 618 039	178 001.2

ISSUERS

ITALIAN GOVERNMENT BONDS	99	105	28	105	31	363 672	19 621.0	336 184	17 959.3	2 888 303	165 645.8
EUROBONDS REPUBLIC OF ITALY	15	14	-	14	-	3 127	80.5	2 793	70.5	22 709	518.3
FOREIGN PUBLIC DEBT	159	165	29	162	29	14 256	424.8	13 364	368.8	105 737	2 252.8
SUPRANATIONAL ENTITIES	155	165	19	174	30	10 938	225.6	12 301	281.5	84 150	1 676.3
BANKS	382	685	337	699	354	45 280	640.3	53 582	815.9	378 331	5 478.8
CORPORATE (*)	16	16	2	16	2	14 568	216.7	15 013	227.6	138 809	2 429.3
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	826	1 150	415	1 170	446	451 841	21 208.9	433 237	19 723.5	3 618 039	178 001.2

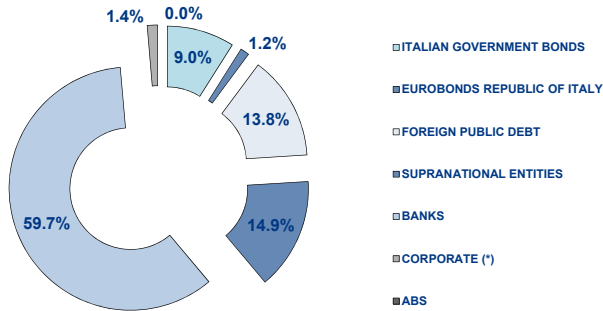
(*) BOC and BOP are included

TYPE OF STRUCTURE

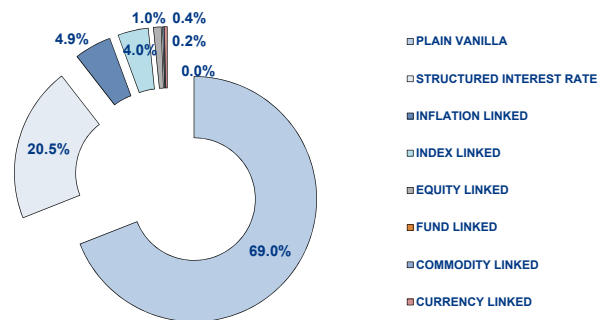
PLAIN VANILLA	414	717	358	735	381	46 356	1 081.8	50 241	1 141.7	390 225	8 059.4
STRUCTURED INTEREST RATE	200	219	26	218	26	26 910	306.4	30 387	374.9	220 489	2 518.5
INFLATION LINKED	55	53	1	52	1	7 364	100.5	6 798	98.7	54 217	835.8
INDEX LINKED	42	39	1	43	6	6 720	90.2	8 856	138.3	59 776	880.6
EQUITY LINKED	10	11	1	11	1	737	8.7	730	10.5	4 572	56.2
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	30	0.1	15	0.1	237	1.5
CURRENCY LINKED	4	4	-	4	-	52	0.3	26	0.1	220	3.6
ITALIAN GOVERNMENT BONDS	99	105	28	105	31	363 672	19 621.0	336 184	17 959.3	2 888 303	165 645.8
TOTAL	826	1 150	415	1 170	446	451 841	21 208.9	433 237	19 723.5	3 618 039	178 001.2

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 - July 2012				FOREIGN PUBLIC DEBT - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004801541	BTP-1ST22EUR5,5	976.51	12 265	DE0001137313	SCHATZ ST12 EUR 0,75	57.78	573
IT0004820426	BTP1GN17EUR4,75	739.84	8 736	DE0001137321	SCHATZ DC12 EUR 1	42.69	308
IT0003242747	BTP-1AG17 5,25%	595.51	11 917	DE0001137339	SCHATZ MZ13 EUR 1,5	29.91	317
IT0003934657	BTP-1FB37 4%	572.67	21 128	DE0001135457	BUND ST21 EUR 2,25	23.30	171
IT0004759673	BTP 1M222EUR 5%	469.60	7 198	DE0001141547	BOBL AP14 EUR 2,25	17.89	236
EUROBONDS REPUBLIC OF ITALY - July 2012				SUPRANATIONAL ENTITIES - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	14.63	898	XS0580501210	BEI GE16 TRY 7,25	16.47	556
US465410BF43	ITALY 13USD 4,375	13.29	355	EU000A1G0AG3	EFSF MZ14 EUR 1	11.46	802
US465410BN76	ITALY 15USD 4,50	7.72	369	XS0223791517	BEI-35 FIX TO CMS	10.22	421
US465410AH18	ITALY SET23USD 6,875	7.12	451	XS0178483649	BEI OT13 ZAR 8	9.78	339
US465410BV92	ITALY GE15 USD 3,125	4.87	54	XS0356222173	BEI DC18 ZAR 9	8.39	174
BANKS - July 2012				CORPORATE - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004827314	BIMI GN15 TF 4,5 COLLEZIONE USD	33.48	1 361	IT0004794142	ENEL TF 4,875 2012-2018	61.63	3 919
IT0006707159	BARCLAYS 2009/2015 TASSO FISSO BP 4,40%	29.08	1 259	IT0004576978	ENEL TF 3,5 2010-2016	40.01	3 115
IT0006698505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	26.65	1 184	IT0004760855	ENI OT17 TF 4,875 EUR	20.56	1 084
IT0004703317	BANCO POPOLARE MG17 MC EUR BANCOPOSTA1	21.81	727	IT0004576994	ENEL TV 2010-2016	18.86	1 562
IT0004723893	BANCO POPOLARE LG17 MC EUR CAP&FLOOR BP2	19.58	720	IT0004292691	ENEL-07/15 IND	16.81	1 100

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - July 2012				STRUCTURED INTEREST RATE - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004794142	ENEL TF 4,875 2012-2018	61.63	3 919	IT0004703317	BANCO POPOLARE MG17 MC EUR BANCOPOSTA1	21.81	727
DE0001137313	SCHATZ ST12 EUR 0,75	57.78	573	IT0004723893	BANCO POPOLARE LG17 MC EUR CAP&FLOOR BP2	19.58	720
DE0001137321	SCHATZ DC12 EUR 1	42.69	308	IT0004739576	MPS 11/17 MC EUR BANCOPOSTA3 CAP&FLOOR	14.42	543
IT0004576978	ENEL TF 3,5 2010-2016	40.01	3 115	IT0004761356	MPS 11/17 MC EUR CAP&FLOOR BANCOPOSTA 4	11.09	495
IT0004827314	BIMI GN15 TF 4,5 COLLEZIONE USD	33.48	1 361	XS0223791517	BEI-35 FIX TO CMS	10.22	421
INFLATION LINKED - July 2012				INDEX LINKED - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006706326	BARCLAYS SCUDO OT19 EUR 10Y INFL FLOORED	15.32	442	IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	26.65	1 184
NL0009060862	RBS ST14 INFLAZIONE EUROPEA	8.98	392	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	15.03	729
IT0006673401	BARCLAYS-S13 IT INFL	7.69	331	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	11.19	725
IT0006710880	BARCLAYS SCUDO GE25 15Y INFLATIONFLOORED	6.56	277	IT0006630344	GOLDMAN S-13 REL BP	9.08	640
IT0003594873	BCA INTESA-14 S-T IT	6.43	713	IT0004078025	B INTESA-12 BCOPS IV	8.45	480
EQUITY LINKED - July 2012				COMMODITY LINKED - July 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BIMI NV14 TOP10BP II	4.61	312	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.06	15
IT0006664459	DEUTSCHE BANK LG14 TOPTEN BANCOPOSTA	2.97	219	IT0006720129	BARCLAYS SCUDO LG16 TV EUR COMMODLINKED	-	-
DE000UU129F7	UBS GN19 MC EQUITY LINKED AUTOCALL CHF	0.86	49	IT0006720129	BARCLAYS BANK 11/16 TITOLO CON CEDOLE TV EUR	0.00	1
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.44	37				
IT0006719584	MACQUARIE STR SEC AP17 STEP UP ENERGY	0.42	24				

News

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