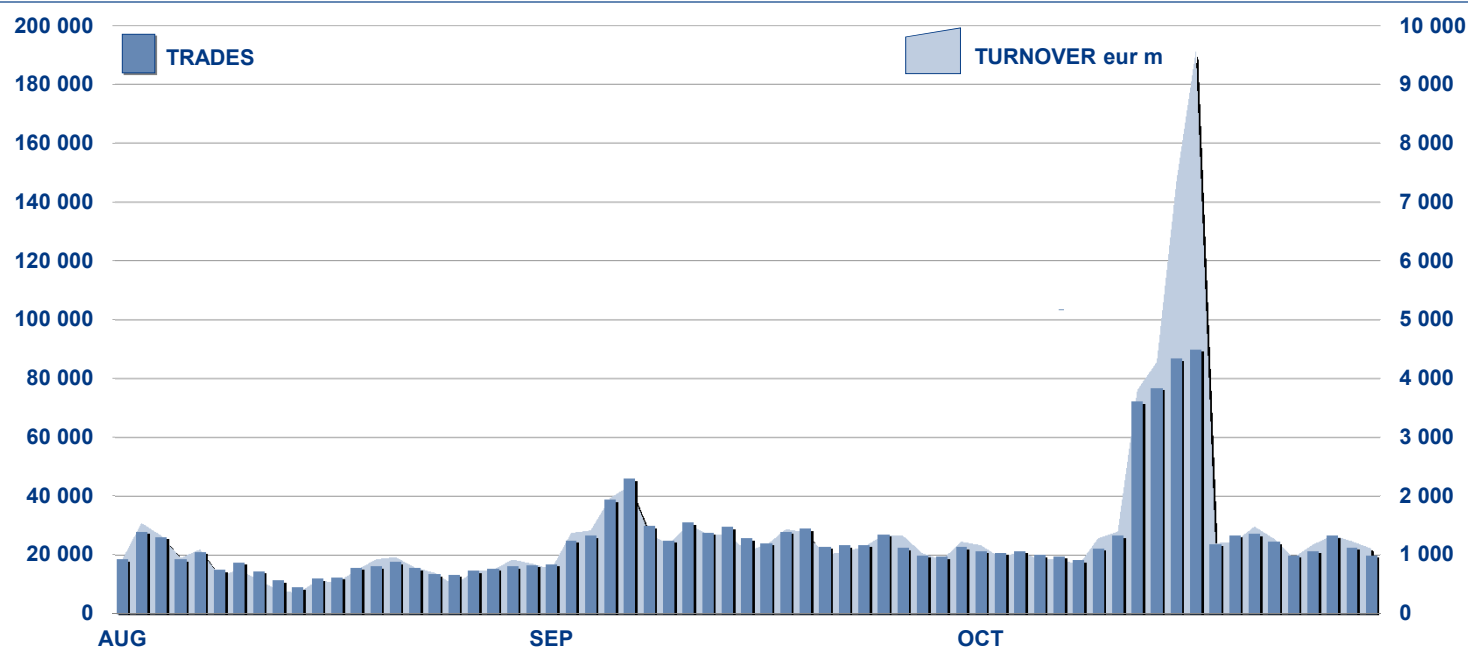


## MOT DAILY TURNOVER



## MAIN INDICATORS

### LISTED BOND

### TRADING

	SEPTEMBER 2012			OCTOBER 2012		SEPTEMBER 2012		OCTOBER 2012		JAN-OCT 2012	
	DEC 2011 LISTED	SEPTEMBER 2012 LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
	END of MONTH	END of MONTH	EGIN of JAN 20*	END of MONTH	EGIN of JAN 20*	number	eur m	number	eur m	number	eur m

#### MARKET SEGMENTS

ITALIAN GOVERNMENT BONDS	99	105	38	106	43	416 217	24 452.0	600 715	44 365.1	4 185 982	250 867.2
BONDS	410	708	349	706	354	100 749	1 582.9	119 969	1 913.5	810 676	12 221.5
EUROBONDS and ABSs	317	358	78	360	84	28 344	597.4	33 887	675.2	284 452	6 243.7
<b>TOTAL</b>	<b>826</b>	<b>1 171</b>	<b>465</b>	<b>1 172</b>	<b>481</b>	<b>545 310</b>	<b>26 632.3</b>	<b>754 571</b>	<b>46 953.8</b>	<b>5 281 110</b>	<b>269 332.4</b>

#### ISSUERS

ITALIAN GOVERNMENT BONDS	99	105	38	106	43	416 217	24 452.0	600 715	44 365.1	4 185 982	250 867.2
EUROBONDS REPUBLIC OF ITALY	15	14	-	13	-	3 965	101.3	4 071	96.4	32 852	760.8
FOREIGN PUBLIC DEBT	159	162	32	160	32	16 883	295.9	22 386	361.6	157 096	3 142.2
SUPRANATIONAL ENTITIES	155	175	34	178	39	9 546	213.5	10 552	236.7	112 887	2 337.6
BANKS	382	697	357	697	363	77 294	1 242.7	94 131	1 524.6	594 239	8 876.5
CORPORATE (*)	16	18	4	18	4	21 405	327.0	22 716	369.4	198 054	3 348.0
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>826</b>	<b>1 171</b>	<b>465</b>	<b>1 172</b>	<b>481</b>	<b>545 310</b>	<b>26 632.3</b>	<b>754 571</b>	<b>46 953.8</b>	<b>5 281 110</b>	<b>269 332.4</b>

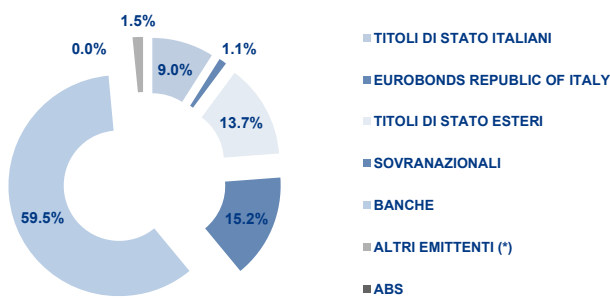
(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

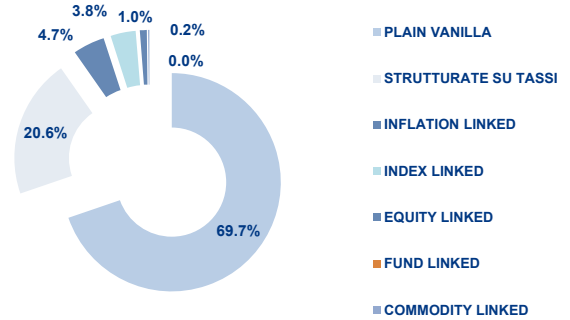
PLAIN VANILLA	414	737	391	741	399	61 753	1 227.5	72 629	1 515.1	566 709	11 657.2
STRUCTURED INTEREST RATE	200	219	28	219	30	40 986	491.9	56 123	643.9	344 692	3 943.7
INFLATION LINKED	55	51	1	50	1	12 347	226.3	11 633	212.2	85 036	1 385.4
INDEX LINKED	42	42	6	40	7	12 854	219.7	12 112	200.9	90 591	1 378.7
EQUITY LINKED	10	11	1	11	1	1 072	14.4	1 212	15.7	7 383	93.2
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	2	2	-	2	-	46	0.2	50	0.3	348	2.0
CURRENCY LINKED	4	4	-	3	-	35	0.3	97	0.6	369	4.9
ITALIAN GOVERNMENT BONDS	99	105	38	106	43	416 217	24 452.0	600 715	44 365.1	4 185 982	250 867.1
<b>TOTAL</b>	<b>826</b>	<b>1 171</b>	<b>465</b>	<b>1 172</b>	<b>481</b>	<b>545 310</b>	<b>26 632.3</b>	<b>754 571</b>	<b>46 953.8</b>	<b>5 281 110</b>	<b>269 332.4</b>

## 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 - October 2012				FOREIGN PUBLIC DEBT - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004863608	BTP ITALIA OT16 EUR	19 410.06	205 836	DE0001137339	SCHATZ MZ13 EUR 1.5	45.61	379
IT0003934657	BTP-1FB37 4%	968.72	28 118	DE0001137321	SCHATZ DC12 EUR 1	43.50	413
IT0004513641	BTP-1MZ25 5%	958.74	14 642	DE0001141547	BOBL AP14 EUR 2,25	28.68	189
IT0004848831	BTP TF 5,50% NV22 EUR	916.63	5 163	DE0001135267	BUND GE15 EUR 3,75	13.67	152
IT0004644735	BTP-1MZ26 4,5%	899.49	17 109	DE0001135457	BUND ST21 EUR 2,25	9.88	53

EUROBONDS REPUBLIC OF ITALY - October 2012				SUPRANATIONAL ENTITIES - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	37.53	1 949	EU000A1G0AG3	EFSS MZ14 EUR 1	23.90	959
US465410AH18	ITALY SET23USD 6,875	11.87	534	XS0070553820	BEI NV26 ZC USD	8.37	531
US465410BN76	ITALY 15USD 4,50	11.31	283	IT0006596909	C OF EUR-25 FRN	7.29	323
XS0098449456	ITALY 29EUR FRN	7.88	637	IT0006592981	EBRD-25 CMS RATES D	7.10	312
US465410BV92	ITALY GE15 USD 3,125	7.19	80	IT0006506007	BEI-96/16 ZC	6.81	396

BANKS - October 2012				CORPORATE - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006707159	BARCLAYS 2009/2015 TASSO FISSO BP 4,40%	46.88	2290	IT0004794142	ENEL TF 4,875 2012-2018	77.15	4 073
IT0004540719	MEDIOBANCA TASSO FISSO 3 2009/2014	45.25	2519	IT0004576978	ENEL TF 3,5 2010-2016	66.42	5 298
IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	35.72	1778	IT0004576994	ENEL TV 2010-2016	37.03	2 266
NL0009060862	RBS ST14 INFLAZIONE EUROPEA	34.64	1599	IT0004760655	ENI OT17 TF 4,875 EUR	34.15	1 507
IT0004645542	MEDIOBANCA NV20 SECONDO ATTO 5% SBLWOT2	34.18	2731	IT0004292691	ENEL-07/15 IND	32.05	1 611

## TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - October 2012				STRUCTURED INTEREST RATE - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004794142	ENEL TF 4,875 2012-2018	77.15	4 073	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	28.59	2 137
IT0004576978	ENEL TF 3,5 2010-2016	66.42	5 298	NL0009289313	RBS GE20 ROYAL 8% - EURIBOR	20.03	911
IT0006707159	BARCLAYS 2009/2015 TASSO FISSO BP 4,40%	46.88	2 290	NL0009289321	RBS GE20 ROYAL SICUREZZA	17.59	688
DE0001137339	SCHATZ MZ13 EUR 1,5	45.61	379	NL0009062215	RBS OT19 ROYAL TASSO FISSO-VARIABLE	16.13	1 100
IT0004540719	MEDIOBANCA TASSO FISSO 3 2009/2014	45.25	2 519	NL0009487453	RBS LG25 ROYAL TOP INVERSE	16.08	891

INFLATION LINKED - October 2012				INDEX LINKED - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
NL0009060862	RBS ST14 INFLAZIONE EUROPEA	34.64	1 599	IT0006699505	CREDIT SUISSE AG15 TF PLUS BANCOPOSTA4	35.72	1 778
IT0003594873	BCA INTESA-14 S-T IT	17.56	1 077	IT0004464407	MEDIOBANCA TF 3,5 6/2015 PLUS BP III COL	18.09	846
IT0006706326	BARCLAYS SCUDO OT19 EUR 10Y INFL FLOORED	13.98	402	IT0004429202	BIMI FB15 TASSO FISSO PLUS BANCOPOSTA	16.75	854
NL0009289339	RBS GE20 ROYAL 5,5 INFLAZIONE	13.45	461	IT0004375736	BIMI ST14 BANCOPOSTA4 RELOAD3	15.10	908
IT0003657563	BCA INTESA-14 ST EUR	12.07	943	IT0006645326	MERRILL-13 BP5 REL3	14.20	814

EQUITY LINKED - October 2012				COMMODITY LINKED - October 2012			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004397292	BIMI NV14 TOP10BP II	7.37	538	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.31	50
IT0006664459	DEUTSCHE BANK LG14 TOPTEN BANCOPOSTA	4.69	382				
IT0001278941	CENTROB-13EQUITY LKD	0.99	97				
IT0006707811	BARCLAYS OT14 5Y AUTOCALL DOUBLE CHANCE	0.94	68				
IT0006707803	BARCLAYS OT15 EUR 6Y EQUITY BONUS	0.88	61				

## News

In October 5 Italian Government bonds and the following instruments were listed on MOT market:

- "UBI Subordinato Lower Tier II - Tasso Fisso con ammortamento 6,00% 08.10.2012 - 2019" (IT0004842370)
- "UBI Subordinato Lower Tier II - Tasso Misto - 08.10.2012 - 2019 Welcome Edition" (IT0004841778)
- "UBI Tasso Fisso Step Up 4,00% - 19.10.2012-2016 Welcome Edition - UBI per la Comunità di Sant'Egidio" (IT0004851728)
- "Mediobanca Issue of up to Euro 15,000,000 Index Linked Notes "MB6" due October 2017" (XS0821919171)
- "Banca IMI Collezione Tasso Fisso Euro 4,10%" (IT0004863723)
- "Banca IMI Collezione Tasso Fisso Dollaro Statunitense 4,40%" (IT0004863731)
- "EIB \$ 1.00% Notes Due 2017" (US298785FZ47)
- "EIB USD 2.125 per cent. Bonds due 15 March 2019" (XS0742416380)
- "EIB EUR 2.250 per cent. EARNs due 14 October 2022" (XS0832628423)
- "EIB EUR 2.750 per cent. Eurocooperation (ECoop) Bonds due 15 September 2025" (XS0807336077)
- "EIB GBP 3.75 per cent. Bonds due 7th December, 2027" (XS0768478868)

## Markets Analysis

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