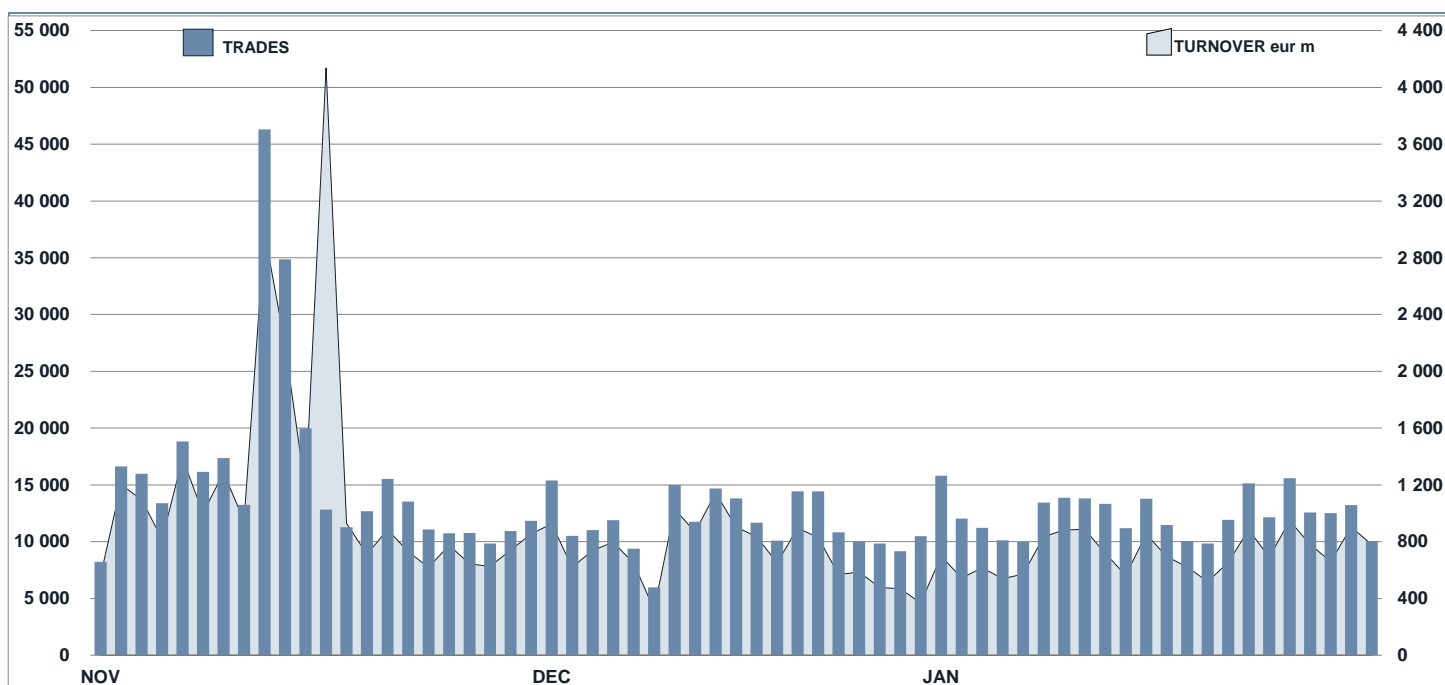


FIXED INCOME Statistics
January 2018
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS
LISTED BOND
TRADING

	DEC 2016		DECEMBER 2017		JANUARY 2018		NOVEMBER 2017		DECEMBER 2017		JANUARY 2018	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2017	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2018	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	121	124	41	124	4	259 489	24 748.8	156 576	12 517.0	194 797	14 264.1	
DMOT - BONDS	258	207	10	205	-	23 451	381.8	16 059	248.8	17 740	288.5	
EUROMOT	789	1 022	339	1 042	33	64 993	913.2	45 216	790.9	56 775	1 121.5	
EXTRAMOT	1 051	1 254	484	1 271	33	4 011	221.8	2 524	122.0	3 809	168.9	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	8	1	1	-	-	-	-	163	180.0	
TOTAL	2 219	2 607	874	2 642	70	351 944	26 265.6	220 375	13 678.7	273 121	15 842.9	
ISSUERS												
ITALIAN GOVERNMENT BONDS	121	124	41	124	4	259 489	24 748.8	156 576	12 517.0	194 797	14 264.1	
EUROBONDS REPUBLIC OF ITALY	5	5	1	5	-	1 395	45.1	949	17.1	1 888	34.2	
FOREIGN PUBLIC DEBT	334	495	212	502	14	26 699	354.5	15 176	321.8	17 360	390.9	
SUPRANATIONAL ENTITIES	338	431	140	442	15	26 838	372.9	22 261	353.0	26 323	380.6	
BANKS	530	578	179	583	13	26 931	449.9	19 376	327.3	23 116	361.2	
CORPORATE (*)	891	972	299	984	24	10 592	294.5	6 037	142.5	9 637	411.9	
ABS	-	2	2	2	-	-	-	-	-	-	-	
TOTAL	2 219	2 607	874	2 642	70	351 944	26 265.6	220 375	13 678.7	273 121	15 842.9	

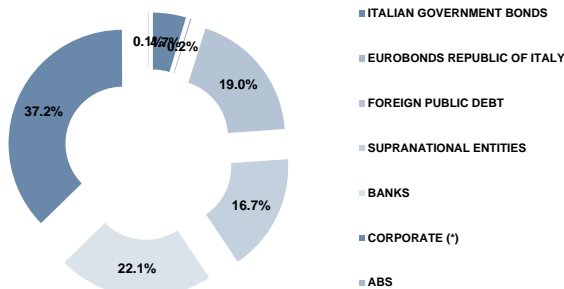
(*) BOC and BOP are included

TYPE OF STRUCTURE

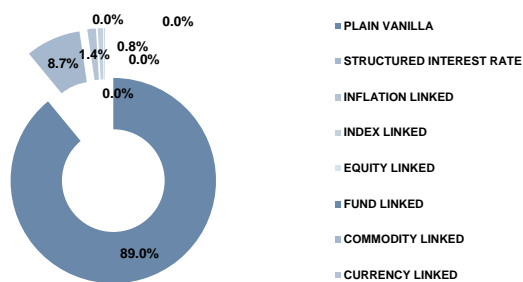
PLAIN VANILLA	1 823	2 207	798	2 242	65	58 106	1 104.1	44 901	908.3	55 644	1 257.1
STRUCTURED INTEREST RATE	208	217	31	218	1	33 700	400.7	18 360	243.0	21 944	308.7
INFLATION LINKED	37	34	2	34	-	280	6.7	251	7.5	299	8.1
INDEX LINKED	24	22	1	21	-	368	5.3	281	2.9	433	4.7
EQUITY LINKED	5	1	-	1	-	-	-	-	-	-	-
FUND LINKED	-	1	1	1	-	1	0.0	2	0.0	3	0.2
COMMODITY LINKED	1	1	-	1	-	-	-	4	0.0	1	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	124	41	124	4	259 489	24 748.8	156 576	12 517.0	194 797	14 264.1
TOTAL	2 219	2 607	874	2 642	70	351 944	26 265.6	220 375	13 678.7	273 121	15 842.9

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 - JANUARY 2018				FOREIGN PUBLIC DEBT - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% M267 EUR	1.361,7	33.553	XS1085735899	PORTUGAL TF 5,125% OT24 USD	72,6	1.694
IT0005162828	BTP TF 2,7% M247 EUR	988,6	22.214	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	32,2	1.006
IT0005012783	BTP ITALIA AP20 EUR	615,7	3.434	PTOTESOE0007	PORTUGAL TF 4,1% AP37 EUR	23,2	666
IT0005311508	CCT-EU TV EUR6M+0,95% AP25 EUR	575,4	1.939	PTOTEROE0014	PORTUGAL TF 3,875% FB30 EUR	13,5	103
IT0005083057	BTP TF 3,25% ST46 EUR	547,6	11.875	DE0001141679	BOBL TF 1% OT18 EUR	10,3	41

EUROBONDS REPUBLIC OF ITALY - JANUARY 2018				SUPRANATIONAL ENTITIES - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	19,2	1.260	XS1167524922	EIB TF 8,125% DC26 ZAR	20,0	1.299
US465410AH18	ITALY SET23USD 6,875	7,6	423	XS1115184753	EIB TF 9,25% OT24 TRY	19,3	1.274
XS0098449456	ITALY 29EUR FRN	4,1	119	XS1110395933	EIB TF 8,5% ST24 ZAR	15,4	445
XS0100688190	ITALY 19EUR FRN	3,3	86	XS1179347999	EIB TF 7,25% FB23 ZAR	10,2	726
ES0L01812079	LETRAS ZC DC18 EUR	-	-	XS1734887000	EIB TF 7,5% AP22 BRL	9,3	510

BANKS - JANUARY 2018				CORPORATE - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFI	15,2	848	XS1747134564	CARRARO INT TF GE25 CALL EUR	180,0	163
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22	13,9	941	IT0005090995	CDP MC MZ22 EUR	41,4	1.194
IT0004457070	UBI MZ19 MC SUB CALL	11,5	752	XS1003938899	ASTALDI TF 7,125% DC20 CALL EUR	23,6	270
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EU	11,3	562	XS1561048924	GS FIN CORP MC DC27 USD	16,5	737
XS1720195285	IMI SERIE VIII MC NV25 USD	10,3	547	XS1561100519	GS FIN CORP MC LG27 USD	12,8	806

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JANUARY 2018				STRUCTURED INTEREST RATE - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% M267 EUR	1.361,7	33.553	IT0005090995	CDP MC MZ22 EUR	41,4	1.194
IT0005162828	BTP TF 2,7% M247 EUR	988,6	22.214	XS1561048924	GS FIN CORP MC DC27 USD	16,5	737
IT0005311508	CCT-EU TV EUR6M+0,95% AP25 EUR	575,4	1.939	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	15,2	848
IT0005083057	BTP TF 3,25% ST46 EUR	547,6	11.875	XS1561100519	GS FIN CORP MC LG27 USD	12,8	806
IT0005177909	BTP TF 2,25% ST36 EUR	447,5	9.422	IT0004457070	UBI MZ19 MC SUB CALL	11,5	752

INFLATION LINKED - JANUARY 2018				INDEX LINKED - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	615,7	3.434	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1,6	189
IT0005312142	BTP ITALIA NV23 EUR	234,2	2.338	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1,0	36
IT0005058919	BTP ITALIA OT20 EUR	194,7	1.521	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0,6	50
IT0005253676	BTP ITALIA MG23 EUR	157,6	1.803	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0,4	42
IT0005105843	BTP ITALIA AP23 EUR	134,3	1.461	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0,2	8

EQUITY LINKED - JANUARY 2018				OTHERS (*) - JANUARY 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0,2	3
				XS0638296920	BOFA GN18 MC INVEST BOND ORO	0,0	1

(*) Fund Linked, Commodity Linked and Currency Linked are included

News

In January, on MOT market 4 Italian Government bonds and 33 instruments were listed; whereas on the ExtraMOT market 33 instruments were listed. Here below the list of financial instruments admitted to trading on the Professional Segment of ExtraMOT market at request of the issuer:

- Minibond Short Term Conte Tasca D'Almerita 3,55% - 05.10.2018 Callable (IT0005320137)
- IPI S.p.A. 5% 2018 - 2023 (IT0005284390)
- Nuceria Adesivi Tf 5,50% Mar24 Amort Eur (IT0005320152)
- Nuceria Adesivi Tf 5,50% Mar25 Amort Eur (IT0005320145)
- Issue of €1.250.000.000 1,125 per cent. Notes due 16 September 2026 guaranteed by ENEL - S.p.A. (XS1750986744)
- Minibond Short Term HJA Italia S.R.L. 4,50% - 19.07.2018 Callable (IT0005321461)

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