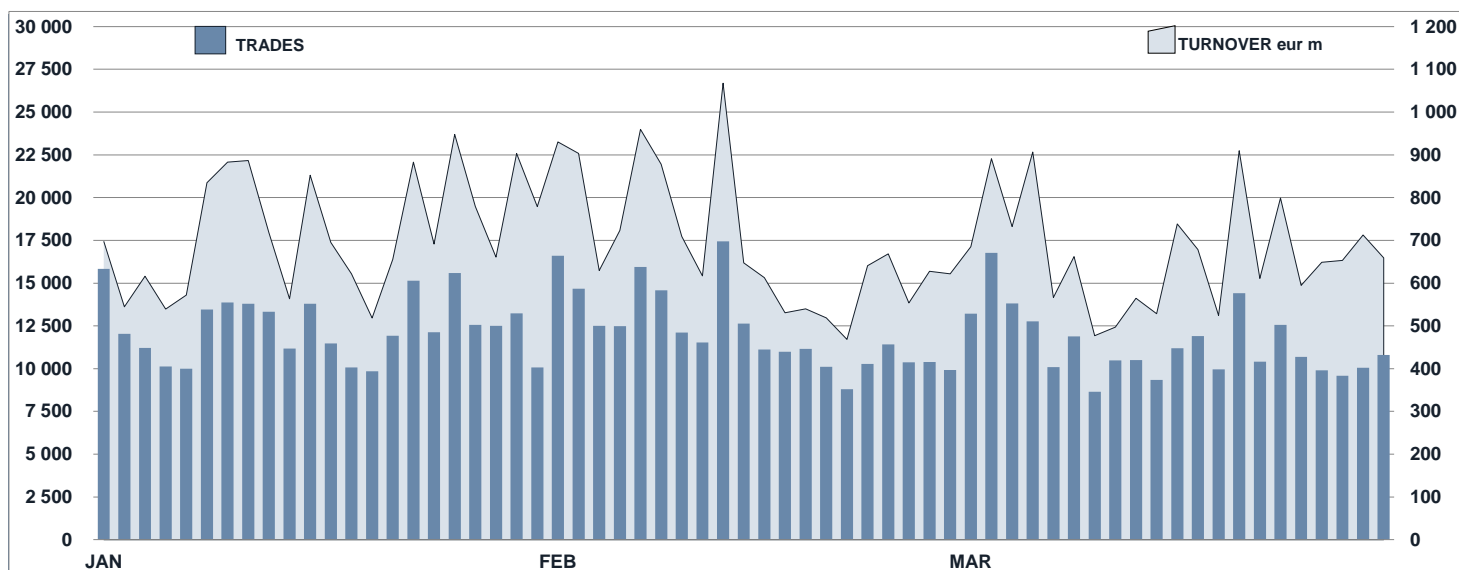




FIXED INCOME Statistics

March 2018

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2017		FEBRUARY 2018		MARCH 2018		FEBRUARY 2018		MARCH 2018		JAN - MAR 2018	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2018	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	124	125	7	127	12	174 912	12 602.0	170 508	12 785.3	540 217	39 651.3	
DMOT - BONDS	207	200	-	194	-	15 791	245.0	15 365	235.6	48 896	769.0	
EUROMOT	1 022	1 058	56	1 060	68	50 231	819.5	49 676	857.4	156 682	2 798.4	
EXTRAMOT	1 254	1 279	51	1 287	73	4 115	180.6	3 392	161.0	11 316	510.5	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	1	4	3	0.0	28	3.5	194	183.5	
TOTAL	2 607	2 662	114	2 668	153	245 049	13 847.1	238 941	14 039.3	757 111	43 729.3	
ISSUERS												
ITALIAN GOVERNMENT BONDS	124	125	7	127	12	174 912	12 602.0	170 508	12 785.3	540 217	39 651.3	
EUROBONDS REPUBLIC OF ITALY	5	5	-	6	1	1 450	22.8	1 391	26.9	4 729	83.9	
FOREIGN PUBLIC DEBT	495	505	22	500	24	15 900	306.8	13 799	339.2	47 059	1 036.9	
SUPRANATIONAL ENTITIES	431	454	29	457	35	19 896	300.3	24 627	357.9	70 846	1 038.8	
BANKS	578	580	16	579	25	20 447	337.3	19 302	304.8	62 865	1 003.3	
CORPORATE (*)	972	991	40	997	56	12 444	278.0	9 314	225.2	31 395	915.1	
ABS	2	2	-	2	-	-	-	-	-	-	-	
TOTAL	2 607	2 662	114	2 668	153	245 049	13 847.1	238 941	14 039.3	757 111	43 729.3	

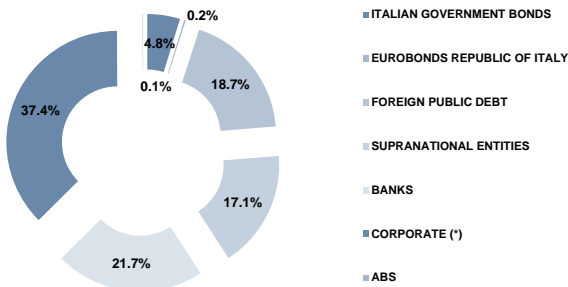
(*) BOC and BOP are included

TYPE OF STRUCTURE

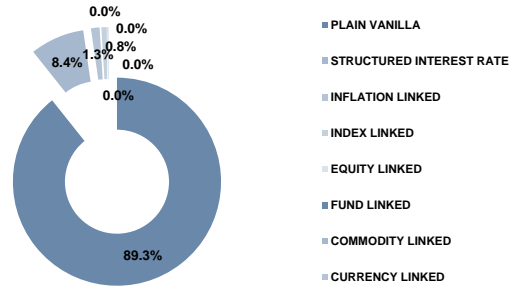
PLAIN VANILLA	2 207	2 264	106	2 269	137	51 172	993.5	51 249	985.6	158 065	3 236.3
STRUCTURED INTEREST RATE	217	216	1	214	2	18 401	241.2	16 499	239.3	56 844	789.2
INFLATION LINKED	34	34	-	34	1	225	7.5	330	25.2	854	40.8
INDEX LINKED	22	20	-	21	1	332	2.9	350	3.6	1 115	11.3
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	7	0.1	5	0.1	15	0.4
COMMODITY LINKED	1	1	-	1	-	-	-	-	-	1	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	125	7	127	12	174 912	12 602.0	170 508	12 785.3	540 217	39 651.3
TOTAL	2 607	2 662	114	2 668	153	245 049	13 847.1	238 941	14 039.3	757 111	43 729.3

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 - MARCH 2018				FOREIGN PUBLIC DEBT - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 282.7	31 646	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	41.3	861
IT0005162828	BTP TF 2,7% MZ47 EUR	818.3	17 263	PTOTES0E0007	PORTUGAL TF 4,1% AP37 EUR	25.1	634
IT0005311508	OCT-EU TV EUR6M+0,95% AP25 EUR	591.1	1 613	PTOTEV0E0018	PORTUGAL TF 2,125% OT28 EUR	18.0	67
IT0005323032	BTP TF 2,00% FB28 EUR	440.4	5 251	ES0000012B39	OBLIGACIONES TF 1,4% AP28 EUR	15.1	39
IT0005083057	BTP TF 3,25% ST46 EUR	401.5	7 609	ES00000128Q6	OBLIGACIONES TF 2,35% LG33 EUR	14.8	17

EUROBONDS REPUBLIC OF ITALY - MARCH 2018				SUPRANATIONAL ENTITIES - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	10.7	910	XS1167524922	EIB TF 8,125% DC26 ZAR	23.6	1 316
US465410AH18	ITALY SET23USD 6,875	7.1	229	XS1115184753	EIB TF 9,25% OT24 TRY	17.9	1 299
XS0100688190	ITALY 19EUR FRN	4.8	86	XS1524609531	EIB TF 5,5% GE23 MXN	13.3	1 205
XS0098449456	ITALY 29EUR FRN	4.2	160	XS1757382079	WORLD BANK TF 7% GE23 MXN	10.1	931
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.1	6	US298785GS94	EIB TF 1,875% FB25 USD	8.6	195

BANKS - MARCH 2018				CORPORATE - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4.375 LG22 SUB TIER2	14.2	1 026	XS1769650167	GS FIN CORP MC MZ28 EUR	25.4	758
IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	12.2	759	XS1747134564	CARRARO INT TF GE25 CALL EUR	24.8	1 736
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	11.3	589	IT0005090995	CDP MC MZ22 EUR	24.0	948
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	9.8	689	XS1711584430	SAIPEM FINAN TF 2,625% GE25 CALL EUR	14.5	103
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	9.3	560	XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	9.5	119

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MARCH 2018				STRUCTURED INTEREST RATE - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 282.7	31 646	XS1769650167	GS FIN CORP MC MZ28 EUR	25.4	758
IT0005162828	BTP TF 2,7% MZ47 EUR	818.3	17 263	IT0005090995	CDP MC MZ22 EUR	24.0	948
IT0005311508	OCT-EU TV EUR6M+0,95% AP25 EUR	591.1	1 613	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	12.2	759
IT0005323032	BTP TF 2,00% FB28 EUR	440.4	5 251	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	11.3	589
IT0005083057	BTP TF 3,25% ST46 EUR	401.5	7 609	IT0004457070	UBI MZ19 MC SUB CALL	9.2	583

INFLATION LINKED - MARCH 2018				INDEX LINKED - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	332.4	2 930	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.9	49
IT0005312142	BTP ITALIA NV23 EUR	290.9	2 405	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.5	90
IT0005174906	BTP ITALIA AP24 EUR	213.7	2 055	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.5	36
IT0005217770	BTP ITALIA OT24 EUR	202.9	1 822	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.4	44
IT0005253676	BTP ITALIA MG23 EUR	157.3	1 731	IT0005127151	MEDIOBANCA MB46 MC IND LINK OT22 EUR	0.2	21

EQUITY LINKED - MARCH 2018				OTHERS (*) - MARCH 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.1	5

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

News

In March, on MOT market 5 Italian Government bonds and 12 instruments were listed; whereas on the ExtraMOT market 22 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:
 Werther – Tasso Fisso 5,375% 2018 - 2023 (IT0005316200)
 Andriani 2018 – 2022 – 5,25% (IT0005326803)

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