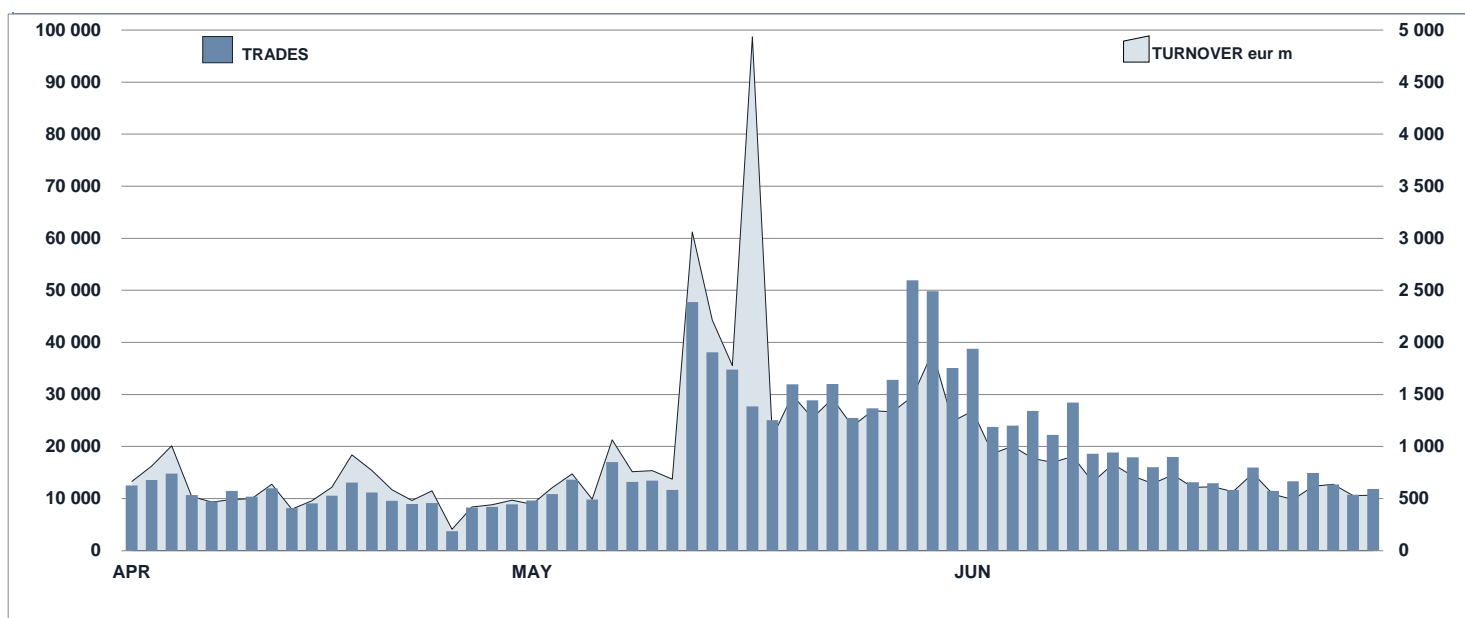


FIXED INCOME Statistics
June 2018
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS
LISTED BOND
TRADING

	DEC 2017		MAY 2018		JUNE 2018		MAY 2018		JUNE 2018		JAN - JUN 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	127	19	127	21	494 978	29 807.6	320 001	14 174.4	1 487 180	93 794.5	
DMOT - BONDS	207	190	-	186	1	20 976	322.8	15 850	360.6	99 030	1 660.9	
EUROMOT	1 022	1 077	108	1 068	113	67 244	1 030.4	42 979	688.6	322 482	5 476.8	
EXTRAMOT	1 254	1 297	103	1 294	119	4 569	196.2	3 164	137.0	21 885	968.4	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	6	-	7	63	3.2	942	150.0	2 313	501.7	
TOTAL	2 607	2 691	230	2 675	254	587 767	31 357.0	381 994	15 360.6	1 930 577	101 900.7	
ISSUERS												
ITALIAN GOVERNMENT BONDS	124	127	19	127	21	494 978	29 807.6	320 001	14 174.4	1 487 180	93 794.5	
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	2 740	40.0	1 569	22.9	9 943	160.0	
FOREIGN PUBLIC DEBT	495	504	40	495	40	19 969	387.5	12 210	248.2	91 846	1 899.8	
SUPRANATIONAL ENTITIES	431	465	51	463	54	29 339	411.8	19 693	297.0	151 189	2 173.4	
BANKS	578	586	42	582	43	26 606	421.4	19 704	310.9	127 368	2 023.9	
CORPORATE (*)	972	1 001	77	999	94	14 135	288.5	8 817	307.2	63 051	1 849.0	
ABS	2	2	-	3	1	-	-	-	-	-	-	
TOTAL	2 607	2 691	230	2 675	254	587 767	31 357.0	381 994	15 360.6	1 930 577	101 900.7	

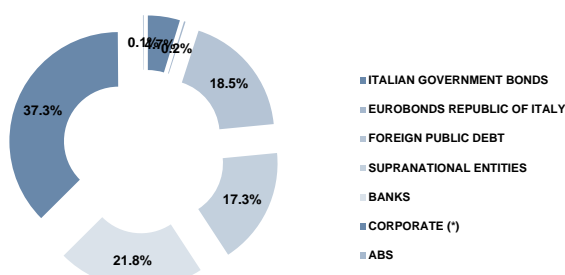
(*) BOC and BOP are included

TYPE OF STRUCTURE

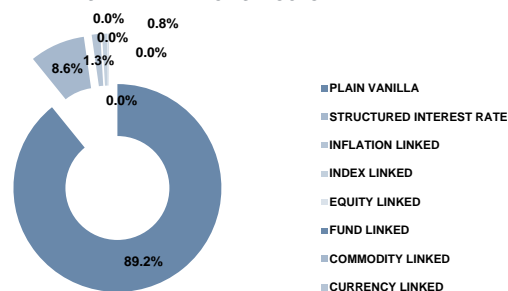
PLAIN VANILLA	2 207	2 288	200	2 272	220	71 209	1 223.0	45 991	957.7	331 147	6 483.7
STRUCTURED INTEREST RATE	217	217	7	219	9	20 511	301.9	15 422	217.1	107 372	1 509.7
INFLATION LINKED	34	34	2	34	2	626	13.6	317	7.5	2 701	82.2
INDEX LINKED	22	22	2	21	2	437	10.3	258	3.5	2 147	28.9
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	6	0.5	5	0.5	28	1.6
COMMODITY LINKED	1	1	-	-	-	-	-	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	127	19	127	21	494 978	29 807.6	320 001	14 174.4	1 487 180	93 794.5
TOTAL	2 607	2 691	230	2 675	254	587 767	31 357.0	381 994	15 360.6	1 930 577	101 900.7

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 2018				FOREIGN PUBLIC DEBT - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	805.2	28 382	XS1085735899	PORTUGAL TF 5,125% OT24 USD	16.4	1 101
IT0005323032	BTP TF 2,00% FB28 EUR	638.5	16 263	GR0138015814	GGB TF 4,2% GE42 EUR	12.9	672
IT0005083057	BTP TF 3,25% ST46 EUR	592.8	19 269	PTOTES0E0007	PORTUGAL TF 4,1% AP37 EUR	9.7	270
IT0005273013	BTP TF 3,45% MZ48 EUR	507.0	14 559	ES0000012839	OBLIGACIONES TF 1,4% AP28 EUR	8.7	46
IT0005240830	BTP TF 2,20% GN27 EUR	436.9	13 424	PTOTEV0E0018	PORTUGAL TF 2,125% OT28 EUR	6.3	42
EUROBONDS REPUBLIC OF ITALY - JUNE 2018				SUPRANATIONAL ENTITIES - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	13.3	1 044	US298785GG56	EIB TF 1,625% DC18 USD	12.0	111
US465410AH18	ITALY SET23USD 6,875	3.9	278	XS1115184753	EIB TF 9,25% OT24 TRY	7.8	890
XS0100688190	ITALY 16EUR FRN	3.0	91	XS1637353001	EIB TF 7,25% GN21 BRL	7.1	377
XS0098449456	ITALY 29EUR FRN	2.5	148	XS1167524922	EIB TF 8,125% DC26 ZAR	6.9	654
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.1	8	XS1139474206	EIB TF 8% AP20 TRY	6.6	402
BANKS - JUNE 2018				CORPORATE - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1822866643	IMI SERIE X MC MG26 USD	19.5	820	IT0005333627	ALERION CLEAN POWER TF DC24 CALL EUR	151.9	1 102
XS1822868698	IMI SERIE VI MC MG28 EUR	17.7	682	IT0005090995	CDP MC MZ22 EUR	19.2	997
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	14.0	423	XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	11.2	807
IT0004457070	UBI MZ19 MC SUB CALL	12.5	663	XS1747134564	CARRARO INT TF GE25 CALL EUR	10.3	833
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	10.8	870	XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	7.5	92

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JUNE 2018				STRUCTURED INTEREST RATE - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	805.2	28 382	XS1822866643	IMI SERIE X MC MG26 USD	19.5	820
IT0005323032	BTP TF 2,00% FB28 EUR	638.5	16 263	IT0005090995	CDP MC MZ22 EUR	19.2	997
IT0005083057	BTP TF 3,25% ST46 EUR	592.8	19 269	XS1822868698	IMI SERIE VI MC MG28 EUR	17.7	682
IT0005273013	BTP TF 3,45% MZ48 EUR	507.0	14 559	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	14.0	423
IT0005240830	BTP TF 2,20% GN27 EUR	436.9	13 424	IT0004457070	UBI MZ19 MC SUB CALL	12.5	663
INFLATION LINKED - JUNE 2018				INDEX LINKED - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	317.8	3 696	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.9	25
IT0005332835	BTP ITALIA MG26 EUR	265.8	5 279	XS1739518337	CS OC IND LINK MZ21 USD	0.8	11
IT0005312142	BTP ITALIA NV23 EUR	234.6	2 813	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.6	85
IT0005058919	BTP ITALIA OT20 EUR	151.2	2 098	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.3	32
IT0005253676	BTP ITALIA MG23 EUR	118.9	2 650	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	18
EQUITY LINKED - JUNE 2018				OTHERS (*) - JUNE 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.5	5

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

News

In June, on MOT market 2 Italian Government bonds and 6 instruments were listed; whereas on the ExtraMOT market 16 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 Cristiano di Thiene 3,70% - 06.06.2019 Callable (IT0005333148)
 Minibond Short Term My Choice S.R.L. 3% - 29.11.2018 Callable - Secured 100% (IT0005333841)
 Alma Media S.p.A. - 5,5% 2018 - 2019 (IT0005336919)
 €99 000 000 Class A Residential Mortgage Backed Floating Rate Notes due October 2060 (IT0005338220)
 €5 400 000 Solis Senior Secured Notes 2036 (IT0005333551)

Markets Analysis
 Piazza degli Affari, 6 - 20123 Milano
 T +39 02 724261 | Fax +39 02 8646.4323
 e-mail: markets_analysis@borsaitaliana.it
 www.borsaitaliana.it

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana"). All reasonable efforts have been made to ensure that the Information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.