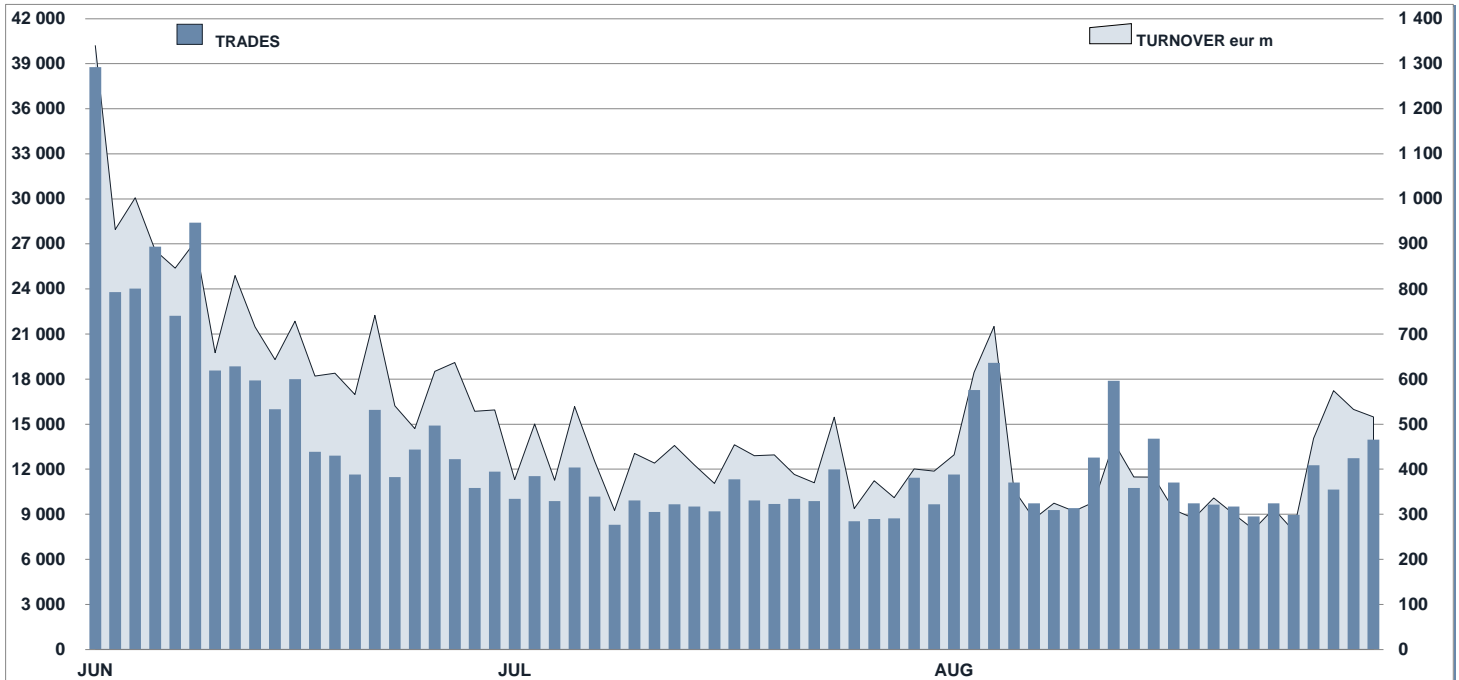




FIXED INCOME Statistics

August 2018

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

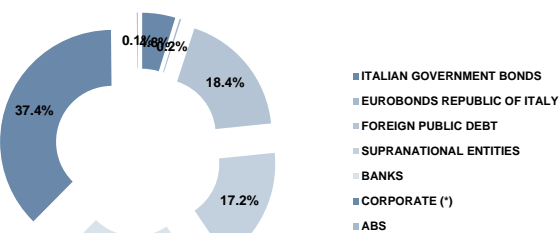
LISTED BOND

TRADING

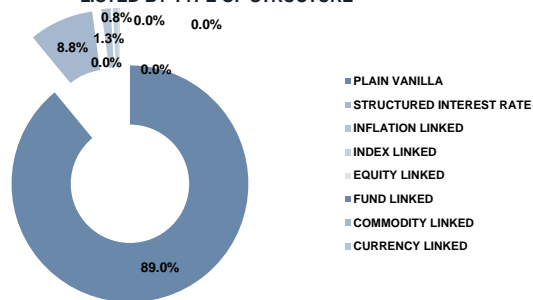
	LISTED BOND					TRADING					
	DEC 2017 LISTED END OF MONTH	JULY 2018		AUGUST 2018		JULY 2018		AUGUST 2018		JAN - AUG 2018	
		LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2018	LISTED END OF MONTH	NEW LISTED BEGIN of JAN 2018	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	124	127	24	128	27	159 344	8 090.7	198 872	7 981.9	1 845 396	109 867.0
DMOT - BONDS	207	184	1	183	1	15 558	223.7	12 137	149.6	126 725	2 034.2
EUROMOT	1 022	1 068	129	1 066	133	41 575	586.2	46 553	550.2	410 610	6 613.2
EXTRAMOT	1 254	1 297	135	1 296	140	2 855	107.6	2 561	79.8	27 301	1 155.8
<i>of which BONDS IN DISTRIBUTION</i>	-	-	7	1	7	-	-	2	0.1	2 315	501.8
TOTAL	2 607	2 676	289	2 673	301	219 332	9 008.2	260 123	8 761.4	2 410 032	119 670.2
ISSUERS											
ITALIAN GOVERNMENT BONDS	124	127	24	128	27	159 344	8 090.7	198 872	7 981.9	1 845 396	109 867.0
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	1 199	15.5	1 301	17.4	12 443	193.0
FOREIGN PUBLIC DEBT	495	493	47	491	47	9 133	158.0	10 045	170.3	111 024	2 228.1
SUPRANATIONAL ENTITIES	431	460	58	459	61	20 465	279.1	27 189	279.5	198 843	2 732.0
BANKS	578	584	49	584	51	19 071	295.6	15 525	197.7	161 964	2 517.3
CORPORATE (*)	972	1 002	108	1 001	112	10 120	169.2	7 191	114.6	80 362	2 132.8
ABS	2	4	2	4	2	-	-	-	-	-	-
TOTAL	2 607	2 676	289	2 673	301	219 332	9 008.2	260 123	8 761.4	2 410 032	119 670.2
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	2 207	2 270	247	2 266	256	43 954	701.3	47 901	621.0	423 002	7 805.9
STRUCTURED INTEREST RATE	217	224	14	224	14	15 547	207.5	12 968	153.7	135 887	1 870.9
INFLATION LINKED	34	33	2	33	2	272	5.9	233	3.2	3 206	91.3
INDEX LINKED	22	20	2	20	2	214	2.6	149	1.6	2 510	33.1
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	1	0.3	-	-	29	1.9
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	127	24	128	27	159 344	8 090.7	198 872	7 981.9	1 845 396	109 867.0
TOTAL	2 607	2 676	289	2 673	301	219 332	9 008.2	260 123	8 761.4	2 410 032	119 670.2

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 - AUGUST 2018				FOREIGN PUBLIC DEBT - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	479.6	3 911	XS1085735899	PORTUGAL TF 5,125% OT24 USD	18.6	1 144
IT0005340929	BTP TF 2,80% DC28 EUR	387.3	9 535	ES00000122D7	OBLIGACIONES TF 4% AP20 EUR	11.4	81
IT0005217390	BTP TF 2,8% MZ67 EUR	301.9	12 640	GR0138015814	GGB TF 4,2% GE42 EUR	6.4	548
IT0005273013	BTP TF 3,45% MZ48 EUR	269.4	8 916	PT0T5EOE0007	PORTUGAL TF 4,1% AP37 EUR	6.2	195
IT0005045270	BTP TF 2,50% DC24 EUR	263.6	9 350	PT0T5EOE0020	PORTUGAL TF 4,1% FB45 EUR	4.9	148
EUROBONDS REPUBLIC OF ITALY - AUGUST 2018				SUPRANATIONAL ENTITIES - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	11.3	930	XS1115184753	EIB TF 9,25% OT24 TRY	16.6	2 649
US465410AH18	ITALY SET23USD 6,875	3.1	200	XS0995130712	EIB TF 8,5% LG19 TRY	9.2	1 057
XS0098449456	ITALY 29EUR FRN	2.3	130	XS1574041999	EIB TF 10% MZ22 TRY	9.0	1 449
XS0100688190	ITALY 19EUR FRN	0.6	40	XS1075219763	EIB TF 8,75% ST21 TRY	8.1	1 241
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.0	1	XS1190713054	EIB TF 4% FB20 MXN	7.9	334
BANKS - AUGUST 2018				CORPORATE - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1854164370	IMI OPERA I SC LG24 USD	19.8	1 165	IT0005090995	CDP MC MZ22 EUR	11.6	700
XS1854164024	IMI OPERA II SC LG26 EUR	13.1	754	IT0005338277	ALERION CLEAN POWER TF DC24 CALL EUR	9.7	781
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	12.1	984	IT0004869885	ATLANTIA TF 3,625% NV18 EUR	9.6	643
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	7.6	716	IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	9.5	803
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	6.7	682	XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	7.3	100

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2018				STRUCTURED INTEREST RATE - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	387.3	9 535	XS1854164370	IMI OPERA I SC LG24 USD	19.8	1 165
IT0005217390	BTP TF 2,8% MZ67 EUR	301.9	12 640	XS1854164024	IMI OPERA II SC LG26 EUR	13.1	754
IT0005273013	BTP TF 3,45% MZ48 EUR	269.4	8 916	IT0005090995	CDP MC MZ22 EUR	11.6	700
IT0005045270	BTP TF 2,50% DC24 EUR	263.6	9 350	XS1841783894	GS FIN CORP MC LG28 USD	6.2	360
IT0005323032	BTP TF 2,00% FB28 EUR	225.3	6 454	IT0004457070	UBI MZ19 MC SUB CALL	5.4	289
INFLATION LINKED - AUGUST 2018				INDEX LINKED - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	479.6	3 911	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.5	75
IT0005312142	BTP ITALIA NV23 EUR	145.5	2 042	XS1739518337	CS OC IND LINK MZ21 USD	0.5	7
IT0005332835	BTP ITALIA MG26 EUR	125.0	3 580	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.1	11
IT0005058919	BTP ITALIA OT20 EUR	103.6	1 621	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.1	19
IT0005253676	BTP ITALIA MG23 EUR	81.0	1 854	IT0004952401	MEDIOBANCA MB24 INDEX LINKED MC ST21 EUR	0.1	6
EQUITY LINKED - AUGUST 2018				OTHERS (*) - AUGUST 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES

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

News

In August, on MOT market 3 Italian Government bonds and 4 instruments were listed; whereas on the ExtraMOT market 5 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 Duetti Packaging S.R.L. - 4,5% - 31.05.2019 Callable (IT0005341331)
- GIGLIO.COM BOND 6,25% 2018-2024 (IT0005341604)
- Minibond Short Term POLOMARCONI TELS S.p.A. - 4,10% - 31.05.2019 Callable (IT0005341349)
- RICCI S.p.A. - 5% 2018-2022 (IT0005340432)

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