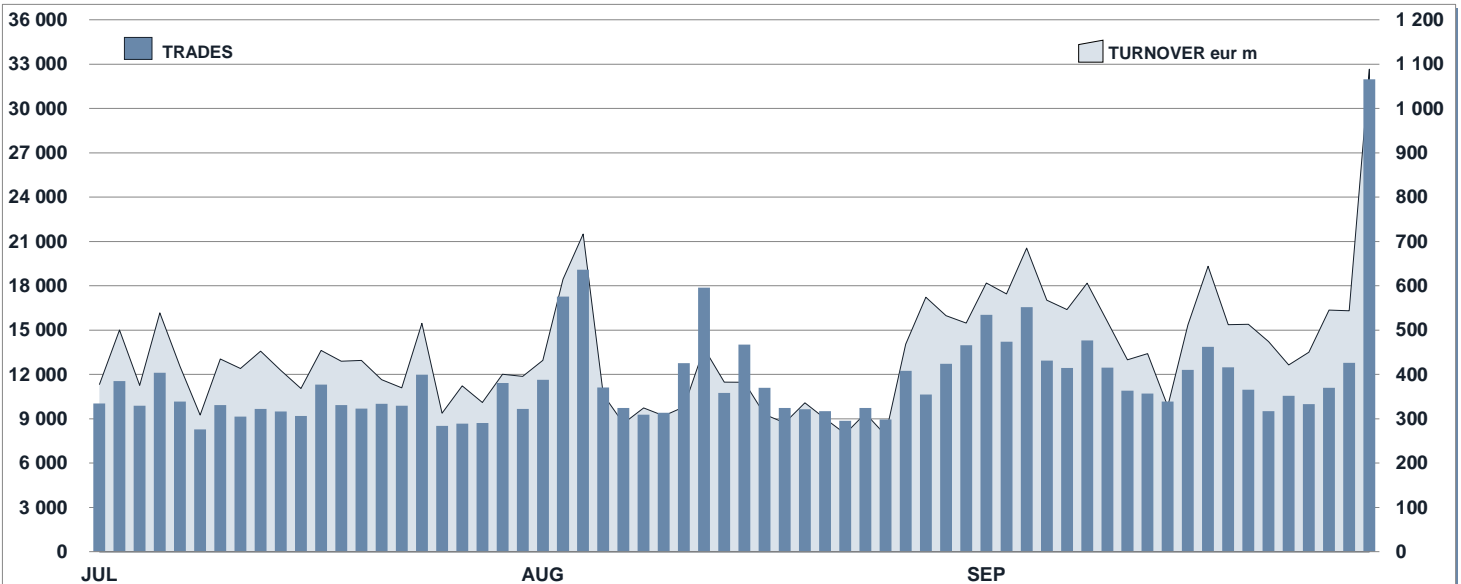




FIXED INCOME Statistics

September 2018

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

MARKET SEGMENTS	LISTED BOND					TRADING						
	DEC 2017		AUGUST 2018		SEPTEMBER 2018		AUGUST 2018		SEPTEMBER 2018		JAN - SEP 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	
DMOT - ITALIAN GOVERNMENT BONDS	124	128	27	128	30	198 872	7 981.9	211 546	10 229.4	2 056 942	120 096.4	
DMOT - BONDS	207	183	1	183	1	12 137	149.6	12 953	176.8	139 678	2 211.0	
EUROMOT	1 022	1 066	133	1 065	142	46 553	550.2	38 711	502.9	449 321	7 116.0	
EXTRAMOT	1 254	1 296	140	1 306	166	2 561	79.8	3 116	118.9	30 417	1 274.8	
<i>of which BONDS IN DISTRIBUTION</i>	-	1	7	1	8	2	0.1	11	1.0	2 326	502.8	
TOTAL	2 607	2 673	301	2 682	339	260 123	8 761.4	266 326	11 027.9	2 676 358	130 698.2	
ISSUERS												
ITALIAN GOVERNMENT BONDS	124	128	27	128	30	198 872	7 981.9	211 546	10 229.4	2 056 942	120 096.4	
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	1 301	17.4	1 514	25.1	13 957	218.1	
FOREIGN PUBLIC DEBT	495	491	47	491	52	10 045	170.3	9 261	159.6	120 285	2 387.8	
SUPRANATIONAL ENTITIES	431	459	61	458	64	27 189	279.5	20 063	234.2	218 906	2 966.2	
BANKS	578	584	51	583	53	15 525	197.7	17 091	251.0	179 055	2 768.3	
CORPORATE (*)	972	1 001	112	1 012	137	7 191	114.6	6 851	128.6	87 213	2 261.4	
ABS	2	4	2	4	2	-	-	-	-	-	-	
TOTAL	2 607	2 673	301	2 682	339	260 123	8 761.4	266 326	11 027.9	2 676 358	130 698.2	

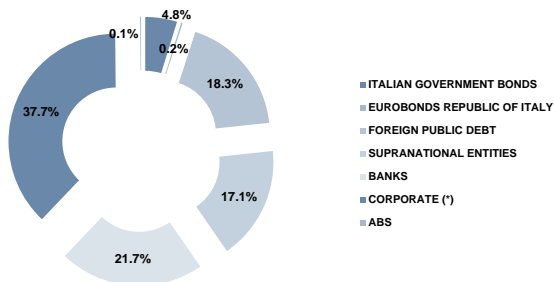
(*) BOC and BOP are included

TYPE OF STRUCTURE

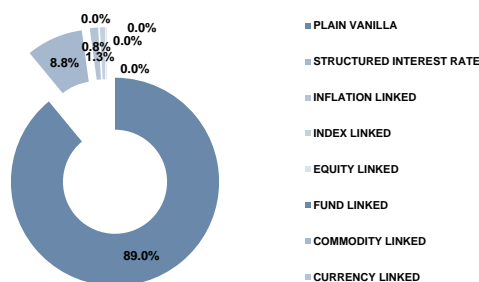
PLAIN VANILLA	2 207	2 266	256	2 274	290	47 901	621.0	40 717	615.9	463 719	8 421.9
STRUCTURED INTEREST RATE	217	224	14	225	15	12 968	153.7	13 696	177.4	149 583	2 048.3
INFLATION LINKED	34	33	2	33	2	233	3.2	182	2.9	3 388	94.2
INDEX LINKED	22	20	2	20	2	149	1.6	185	2.3	2 695	35.5
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	-	-	-	-	29	1.9
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	128	27	128	30	198 872	7 981.9	211 546	10 229.4	2 056 942	120 096.4
TOTAL	2 607	2 673	301	2 682	339	260 123	8 761.4	266 326	11 027.9	2 676 358	130 698.2

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 - SEPTEMBER 2018				FOREIGN PUBLIC DEBT - SEPTEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	597.1	12 139	XS1085735899	PORTUGAL TF 5,125% OT24 USD	9.8	714
IT0005273013	BTP TF 3,45% MZ48 EUR	410.2	10 396	PTOTESOE0007	PORTUGAL TF 4,1% AP37 EUR	6.1	170
IT0005012783	BTP ITALIA AP20 EUR	366.0	4 391	GR0138015814	GGB TF 4,2% GE42 EUR	5.3	448
IT0005217390	BTP TF 2,8% MZ67 EUR	350.1	13 178	US9128282853	USA T-NOTE TF 0,75% AG19 USD	5.1	18
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	307.4	3 503	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	5.0	143
Eurobonds Republic of Italy - September 2018				Supranational Entities - September 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	14.4	999	XS1115184753	EIB TF 9,25% OT24 TRY	8.8	1 275
US465410AH18	ITALY SET23USD 6,875	4.2	273	XS0848049838	EIB TF 6% OT19 ZAR	8.7	386
XS0098449456	ITALY 29EUR FRN	3.6	149	XS1342860167	EIB TF 4,75% GE21 MXN	6.4	163
XS0100688190	ITALY 19EUR FRN	3.0	91	XS1224031903	EIB TF 9,125% OT20 TRY	6.0	721
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.0	2	XS1167524922	EIB TF 8,125% DC26 ZAR	5.9	642
Banks - September 2018				Corporate - September 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1854164370	IMI OPERA I SC LG24 USD	22.7	1 169	IT0005090995	GDP MC MZ22 EUR	16.3	921
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	16.2	1 116	XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	6.4	136
XS1854164024	IMI OPERA II SC LG26 EUR	15.3	659	IT0005338327	ALERION CLEAN POWER TF DC24 CALL EUR	5.9	472
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	11.8	1 007	IT0005108490	AUTOSTRADIE TF 1,625% GN23 EUR	5.2	422
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	11.7	920	XS1841783894	GS FIN CORP MC LG28 USD	5.0	243

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2018				STRUCTURED INTEREST RATE - SEPTEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	597.1	12 139	XS1854164370	IMI OPERA I SC LG24 USD	22.7	1 169
IT0005273013	BTP TF 3,45% MZ48 EUR	410.2	10 396	IT0005090995	GDP MC MZ22 EUR	16.3	921
IT0005217390	BTP TF 2,8% MZ67 EUR	350.1	13 178	XS1854164024	IMI OPERA II SC LG26 EUR	15.3	659
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	307.4	3 503	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	9.7	413
IT0005083057	BTP TF 3,25% ST46 EUR	246.5	8 490	IT0004457070	UBI MZ19 MC SUB CALL	7.7	399
Inflation Linked - September 2018				Index Linked - September 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	366.0	4 391	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.9	61
IT0005058919	BTP ITALIA OT20 EUR	213.1	2 314	XS1739518337	CS CO IND LINK MZ21 USD	0.7	12
IT0005253676	BTP ITALIA MG23 EUR	159.1	2 729	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.2	38
IT0005312142	BTP ITALIA NV23 EUR	120.8	2 171	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	12
IT0005332835	BTP ITALIA MG26 EUR	119.2	3 655	IT0005013054	MEDIOBANCA MB37 MC IND LINK MG21 EUR	0.1	23
Equity Linked - September 2018				Others (*) - September 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES

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

News

In September, on MOT market 3 Italian Government bonds and 9 instruments were listed; whereas on the ExtraMOT market 26 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:

ETT TF 6.50% Set25 Amort Eur (IT0005340200)
 Issue of €500,000,000 1.95 per cent. Green Notes due 19 September 2025 (XS1881533563)
 SELLE ROYAL - TASSO FISSO 4,95% CON SCADENZA 31 DICEMBRE 2024 (IT0005342693)
 3.9% CONTE TASCA D'ALMERITA Fixed Rate Bond 2018-2025 (IT0005346454)

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



London
 Stock Exchange Group

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.