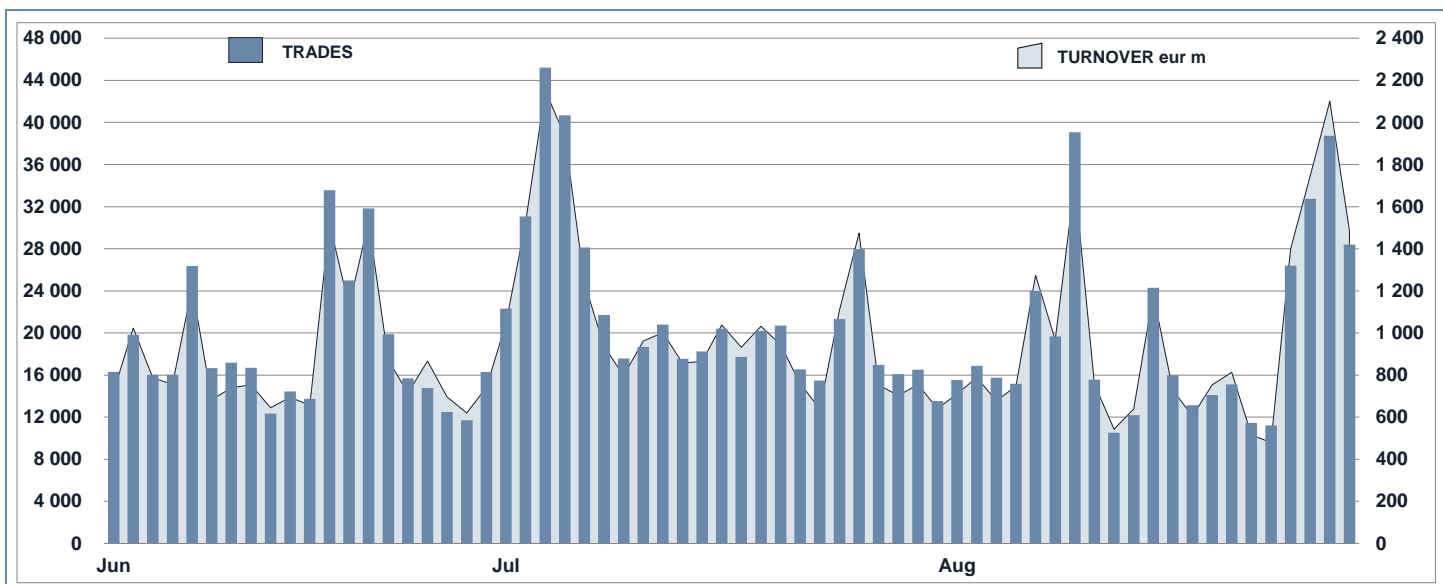
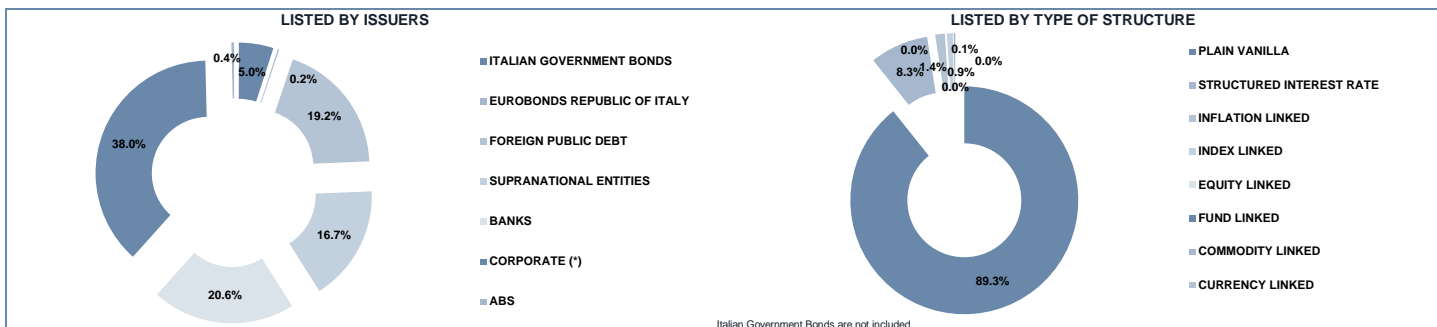


FIXED INCOME Statistics
August 2019
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2018		JULY 2019		AUGUST 2019		JULY 2019		AUGUST 2019		JAN - AUG 2019	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
			of JAN	of JAN	of JAN	of JAN	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	127	130	23	130	26	408 955	22 402.2	349 890	19 513.0	2 206 905	117 719.2	
DMOT - BONDS	163	129	3	128	3	22 330	410.7	12 081	183.3	105 222	1 651.7	
EUROMOT	1 056	1 057	101	1 057	105	67 660	1 023.1	48 831	763.5	436 405	6 562.8	
EXTRAMOT	1 307	1 302	83	1 297	87	6 439	260.7	5 089	175.0	45 956	1 603.8	
<i>of which BONDS IN DISTRIBUTION</i>			-	-	3	-	-	-	-	29	6.5	
TOTAL	2 653	2 618	210	2 612	221	505 384	24 096.6	415 891	20 634.7	2 794 488	127 537.6	
ISSUERS												
ITALIAN GOVERNMENT BONDS	127	130	23	130	26	408 955	22 402.2	349 890	19 513.0	2 206 905	117 719.2	
EUROBONDS REPUBLIC OF ITALY	5	6	1	5	1	2 917	56.4	3 334	67.8	18 523	340.5	
FOREIGN PUBLIC DEBT	490	501	57	501	58	16 983	367.5	11 437	273.6	115 847	2 412.7	
SUPRANATIONAL ENTITIES	451	435	23	436	26	35 025	468.2	25 902	358.7	207 203	2 769.7	
BANKS	566	541	41	538	42	21 712	348.0	14 056	198.3	156 458	2 410.0	
CORPORATE (*)	1 009	997	62	992	63	19 792	454.3	11 272	223.4	89 552	1 885.5	
ABS	5	8	3	10	5	-	-	-	-	-	-	
TOTAL	2 653	2 618	210	2 612	221	505 384	24 096.6	415 891	20 634.7	2 794 488	127 537.6	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	2 256	2 220	166	2 216	174	64 664	1 213.4	47 411	868.8	421 555	7 522.1	
STRUCTURED INTEREST RATE	214	208	15	206	15	30 900	459.0	18 055	240.1	159 999	2 157.1	
INFLATION LINKED	33	34	3	34	3	458	14.8	266	9.7	3 012	89.1	
INDEX LINKED	21	22	1	22	1	382	5.4	263	2.3	2 912	35.7	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	1	3	2	3	2	25	1.9	6	0.9	105	14.4	
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	127	130	23	130	26	408 955	22 402.2	349 890	19 513.0	2 206 905	117 719.2	
TOTAL	2 653	2 618	210	2 612	221	505 384	24 096.6	415 891	20 634.7	2 794 488	127 537.6	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - AUGUST 2019				FOREIGN PUBLIC DEBT - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	3 529.5	72 388	DE0001102432	BUIND TF 1,25% AG48 EUR	15.2	125
IT0005094088	BTP TF 1,65% MZ32 EUR	1 934.6	37 758	US912810RK60	USA T-BOND TF 2,5% FB45 USD	15.1	525
IT0005162828	BTP TF 2,7% MZ47 EUR	1 439.1	26 524	XS1085735899	PORTUGAL TF 5,125% OT24 USD	13.0	665
IT0005083057	BTP TF 3,25% ST46 EUR	743.2	16 287	GR0138015814	GGB TF 4,2% GE42 EUR	12.6	434
IT0003934657	BTP-1FB37 4%	670.0	13 496	PT0TE50E0007	PORTUGAL TF 4,1% AP37 EUR	9.9	279

EUROBONDS REPUBLIC OF ITALY - AUGUST 2019				SUPRANATIONAL ENTITIES - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	50.9	2 620	XS1605368536	EIB TF 8% MG27 ZAR	17.3	1 165
US465410AH18	ITALY SET23USD 6,875	9.7	361	XS1115184753	EIB TF 9,25% OT24 TRY	14.3	1 469
XS0098449456	ITALY 29EUR FRN	6.5	340	XS1075219763	EIB TF 8,75% ST21 TRY	8.3	737
ES0000012E51	OBLIGACIONES TF 1,45% AP29 EUR	0.7	6	US298785GV24	EIB TF 1,375% GN20 USD	7.6	110
XS0100688190	ITALY 19EUR FRN	0.1	7	XS1524609531	EIB TF 5,5% GE23 MXN	7.6	684

BANKS - AUGUST 2019				CORPORATE - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0001200390	COMIT-98/28 ZC	8.7	803	IT0005374043	CDP MC GN26 EUR	75.0	4 079
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	8.4	646	IT0005090995	CDP MC MZ22 EUR	14.8	877
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	6.3	496	XS0161100519	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	9.0	391
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	6.1	364	XS1707033589	SALINI TF 1,75% OT24 CALL EUR	7.6	85
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	5.9	379	XS1561100519	GS FIN CORP MC LG27 USD	7.5	436

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2019				STRUCTURED INTEREST RATE - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	3 529.5	72 388	IT0005374043	CDP MC GN26 EUR	75.0	4 079
IT0005094088	BTP TF 1,65% MZ32 EUR	1 934.6	37 758	IT0005090995	CDP MC MZ22 EUR	14.8	877
IT0005162828	BTP TF 2,7% MZ47 EUR	1 439.1	26 524	XS1561100519	GS FIN CORP MC LG27 USD	7.5	436
IT0005083057	BTP TF 3,25% ST46 EUR	743.2	16 287	XS1398573136	EIB SC MZ26 CALL USD	6.9	462
IT0003934657	BTP-1FB37 4%	670.0	13 496	XS0098449456	ITALY 29EUR FRN	6.5	340

INFLATION LINKED - AUGUST 2019				INDEX LINKED - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005332835	BTP ITALIA MG26 EUR	270.2	6 089	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.7	87
IT0005012783	BTP ITALIA AP20 EUR	174.2	1 264	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	0.4	42
IT0005252676	BTP ITALIA MG23 EUR	99.5	1 924	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.2	27
IT0005174906	BTP ITALIA AP24 EUR	85.3	2 266	IT0005021602	MEDIOBANCA MB39 MC IND LINK GN21 EUR	0.2	26
IT0005351678	BTP ITALIA NV22 EUR	82.0	963	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.1	14

EQUITY LINKED - AUGUST 2019				OTHERS (*) - AUGUST 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.8	4
				CH0460896674	CS OC FD LINK ST22 USD	0.1	1
				CH0460907329	CS OC FD LINK AP22 USD	0.0	1

(*) 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 4 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:

- Euro 66 361 000 Class A2 Asset Backed Floating Rate Notes due May 2059 (IT0005381139)
- Euro 681 378 000 Class A1 Asset Backed Floating Rate Notes due May 2059 (IT0005381121)