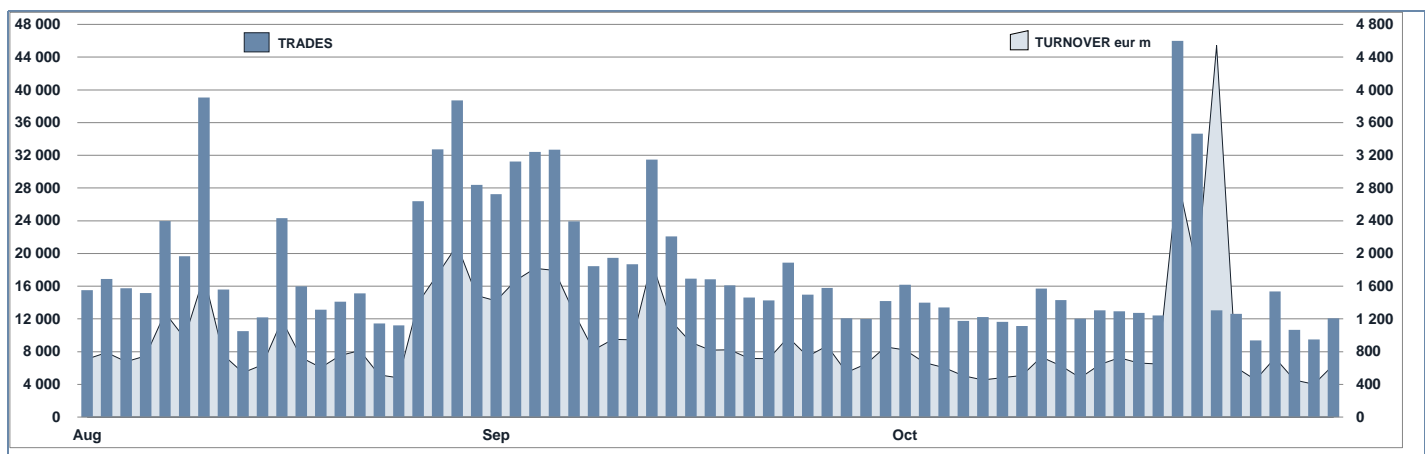




### FIXED INCOME Statistics

#### FIXED INCOME DAILY TURNOVER



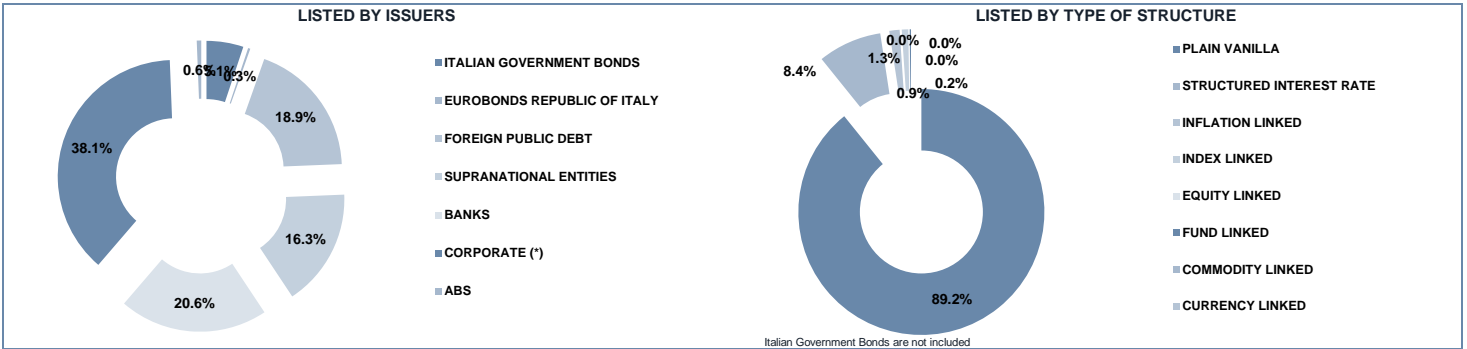
### MAIN INDICATORS

#### LISTED BOND

#### TRADING

	DECEMBER 2018			SEPTEMBER 2019			OCTOBER 2019			SEPTEMBER 2019		OCTOBER 2019		JAN - OCT 2019	
	LISTED	END OF MONTH	END OF MONTH	NEW LISTED	BEGIN OF JAN 2019	END OF MONTH	NEW LISTED	BEGIN OF JAN 2019	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER	
									number	eur m	number	eur m	number	eur m	
<b>MARKET SEGMENTS</b>															
DMOT - ITALIAN GOVERNMENT BONDS	127	131	30	132	35	338 075	20 559.1	252 278	19 401.1	2 797 258	157 679.3				
DMOT - BONDS	163	128	3	119	3	18 506	307.6	15 915	245.8	139 643	2 205.1				
EUROMOT	1 056	1 042	109	1 026	115	62 370	1 321.6	73 334	1 244.2	572 109	9 128.6				
EXTRAMOT	1 307	1 292	96	1 302	121	5 466	201.2	5 277	212.3	56 699	2 017.3				
<i>of which BONDS IN DISTRIBUTION</i>	-	1	4	1	5	2 225	300.0	-	-	2 254	306.5				
<b>TOTAL</b>	<b>2 653</b>	<b>2 593</b>	<b>238</b>	<b>2 579</b>	<b>274</b>	<b>424 417</b>	<b>22 389.4</b>	<b>346 804</b>	<b>21 103.5</b>	<b>3 565 709</b>	<b>171 030.4</b>				
<b>ISSUERS</b>															
ITALIAN GOVERNMENT BONDS	127	131	30	132	35	338 075	20 559.1	252 278	19 401.1	2 797 258	157 679.3				
EUROBONDS REPUBLIC OF ITALY	5	5	1	8	4	3 613	86.5	3 840	239.0	25 976	665.9				
FOREIGN PUBLIC DEBT	490	497	60	488	61	14 183	345.8	12 469	262.2	142 499	3 020.7				
SUPRANATIONAL ENTITIES	451	430	26	421	26	28 838	448.1	38 727	527.1	274 768	3 744.9				
BANKS	566	536	44	532	55	23 019	355.0	22 316	334.4	201 793	3 093.4				
CORPORATE (*)	1 009	984	72	982	82	16 689	594.9	17 174	339.7	123 415	2 820.1				
ABS	5	10	5	16	11	-	-	-	-	-	-				
<b>TOTAL</b>	<b>2 653</b>	<b>2 593</b>	<b>238</b>	<b>2 579</b>	<b>274</b>	<b>424 417</b>	<b>22 389.4</b>	<b>346 804</b>	<b>21 103.5</b>	<b>3 565 709</b>	<b>171 030.4</b>				
(*) BOC and BOP are included															
<b>TYPE OF STRUCTURE</b>															
PLAIN VANILLA	2 256	2 196	186	2 183	214	59 214	1 447.5	69 259	1 378.6	550 028	10 348.2				
STRUCTURED INTEREST RATE	214	205	15	205	18	26 063	351.3	24 219	302.9	210 281	2 811.3				
INFLATION LINKED	33	34	3	33	3	433	15.5	497	9.7	3 942	114.3				
INDEX LINKED	21	22	1	21	1	606	13.9	542	10.9	4 060	60.5				
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-				
FUND LINKED	1	4	3	4	3	26	2.1	9	0.4	140	16.9				
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-				
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-				
ITALIAN GOVERNMENT BONDS	127	131	30	132	35	338 075	20 559.1	252 278	19 401.1	2 797 258	157 679.3				
<b>TOTAL</b>	<b>2 653</b>	<b>2 593</b>	<b>238</b>	<b>2 579</b>	<b>274</b>	<b>424 417</b>	<b>22 389.4</b>	<b>346 804</b>	<b>21 103.5</b>	<b>3 565 709</b>	<b>171 030.4</b>				

**FOCUS ON LISTED BONDS - END OF MONTH**



**ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER**

ITALIAN GOVERNMENT BONDS - OCTOBER 2019				FOREIGN PUBLIC DEBT - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	6 901.5	49 556	XS1085735899	PORTUGAL TF 5.125% OT24 USD	21.7	769
IT0005217390	BTP TF 2.8% MZ67 EUR	1 606.3	36 610	GR0139015814	GGF TF 4.2% GE42 EUR	11.1	327
IT0005332835	BTP ITALIA MG26 EUR	483.7	7 262	US912810RK60	USA T-BOND TF 2.5% FB45 USD	10.7	419
IT0005162828	BTP TF 2.7% MZ47 EUR	483.0	9 363	DE0001102473	BUND TF 0% AG29 EUR	9.5	48
IT0005094088	BTP TF 1.65% MZ32 EUR	438.0	9 528	DE0001102465	BUND TF 0.25% FB29 EUR	8.0	71

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2019				SUPRANATIONAL ENTITIES - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	137.4	698	XS1605368536	EIB TF 8% MG27 ZAR	31.3	1 576
US465410BG26	ITALY 33USD 5.375	50.2	2 276	XS1115184753	EIB TF 9.25% OT24 TRY	22.0	2 596
US465410BY32	ITALY TF 2.875% OT29 USD	24.3	127	XS1524609531	EIB TF 5.5% GE23 MXN	17.1	1 208
US465410BX58	ITALY TF 2.375% OT24 USD	11.6	62	XS1075219763	EIB TF 8.75% ST21 TRY	14.4	1 548
US465410AH18	ITALY SET23USD 6.875	10.6	438	XS1224031903	EIB TF 9.125% OT20 TRY	11.9	1 261

BANKS - OCTOBER 2019				CORPORATE - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.1	886	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	77.3	4 244
IT0005120313	BANCO BPM TV EUR3M+4.375 LG22 SUB TIER2	11.9	707	IT0005374043	CDP MC GN26 EUR	47.0	2 655
XS1751479426	IMI SERIE IX MC GE28 USD	11.9	1 061	IT0005108490	AUTOSTRADE TF 1.625% GN23 EUR	27.9	1 740
XS1854164370	IMI OPERA I SC LG24 USD	11.7	524	IT0005090995	CDP MC MZ22 EUR	18.1	849
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	11.0	470	XS1308021846	IVS GROUP TF 4.5% 2015-2022 EUR	12.4	1 059

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

PLAIN VANILLA - OCTOBER 2019				STRUCTURED INTEREST RATE - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2.8% MZ67 EUR	1 606.3	36 610	IT0005374043	CDP MC GN26 EUR	47.0	2 655
IT0005162828	BTP TF 2.7% MZ47 EUR	483.0	9 363	IT0005090995	CDP MC MZ22 EUR	18.1	849
IT0005094088	BTP TF 1.65% MZ32 EUR	438.0	9 528	XS1751479426	IMI SERIE IX MC GE28 USD	11.9	1 061
IT0005331878	CCT-EU TV EUR6M+0.55% ST25 EUR	376.8	5 224	XS1854164370	IMI OPERA I SC LG24 USD	11.7	524
IT0005383309	BTP TF 1.35% AP30 EUR	309.7	3 800	XS1398573136	EIB SC MG26 CALL USD	11.6	790

INFLATION LINKED - OCTOBER 2019				INDEX LINKED - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	6 901.5	49 556	XS1739518337	CS OC IND LINK MZ21 USD	5.0	8
IT0005332835	BTP ITALIA MG26 EUR	483.7	7 262	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	1.8	170
IT0005012783	BTP ITALIA AP20 EUR	233.8	1 989	XS1233613188	WORLDBANK MC LG23 USD GREEN GROWTH BOND	1.8	158
IT0005174906	BTP ITALIA AP24 EUR	189.6	3 509	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.5	49
IT0005312142	BTP ITALIA NV23 EUR	154.0	2 826	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.3	19

EQUITY LINKED - OCTOBER 2019				OTHERS (*) - OCTOBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.3	8
				CH0460907329	CS OC FD LINK AP22 USD	0.1	1

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

**News**

In October, on MOT market 5 Italian Government bonds and 6 instruments were listed; whereas on the ExtraMOT market 25 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT PRO<sup>3</sup> of ExtraMOT market at request of the issuer:

- Graded Tl 5,14% 2019-2024 Amort Eur (IT0005387870)
- Graded Tl 5,15% Ont2024 Amort Eur (IT0005387763)
- Graded Tl 5% 2019-2026 Amort Eur (IT0005387789)
- Graded Tl 5% 2019-2022 Amort Eur (IT0005388829)