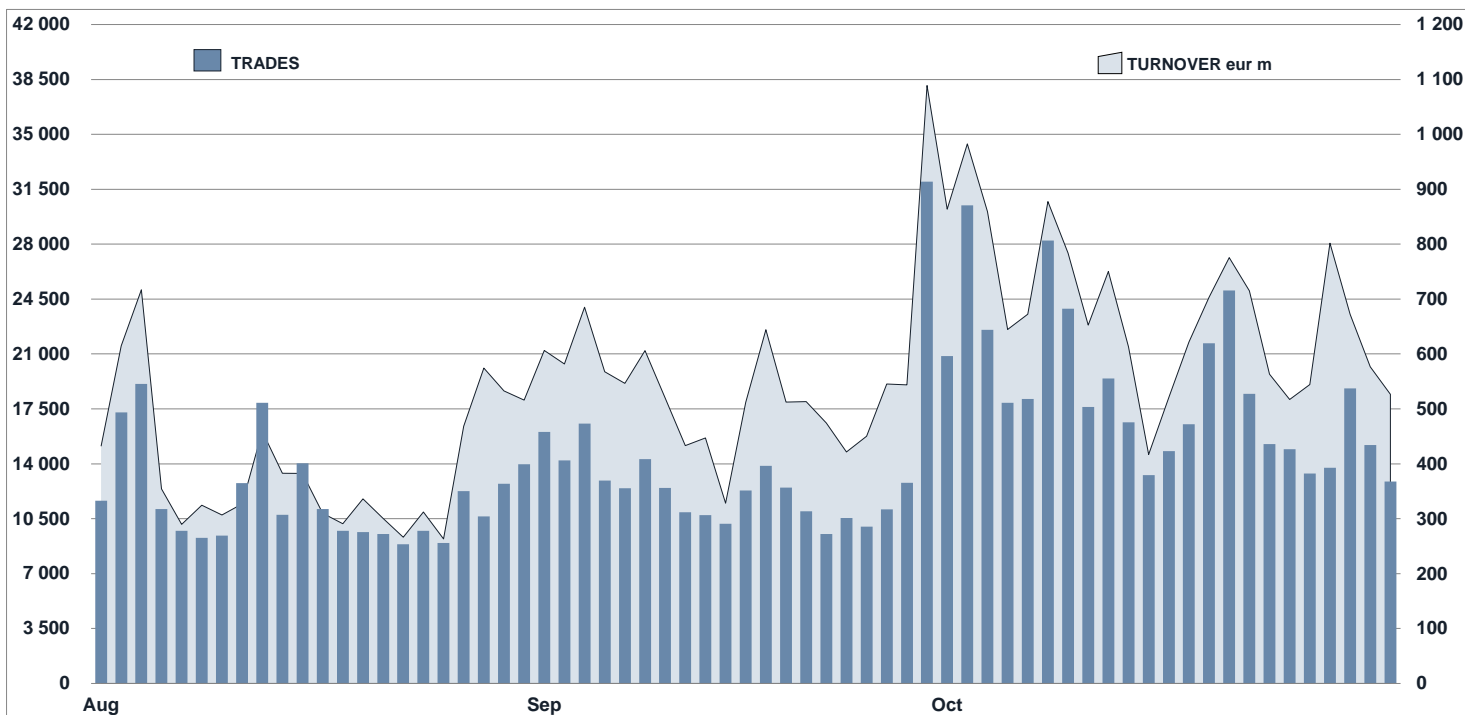




## FIXED INCOME Statistics

October 2018

### FIXED INCOME DAILY TURNOVER



### MAIN INDICATORS

#### LISTED BOND

#### TRADING

	DEC 2017		SEPTEMBER 2018		OCTOBER 2018		SEPTEMBER 2018		OCTOBER 2018		JAN - OCT 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	
<b>MARKET SEGMENTS</b>												
DMOT - ITALIAN GOVERNMENT BONDS	124	128	30	128	34	211 546	10 229.4	350 374	14 398.7	2 407 316	134 495.2	
DMOT - BONDS	207	183	1	180	1	12 953	176.8	19 352	257.9	159 030	2 468.9	
EUROMOT	1 022	1 065	142	1 064	156	38 710	502.9	55 310	838.4	504 630	7 954.5	
EXTRAMOT	1 254	1 306	166	1 293	179	3 116	118.9	4 656	160.2	35 073	1 435.0	
of which BONDS IN DISTRIBUTION	-	1	8	-	8	11	1.0	-	-	2 326	502.8	
<b>TOTAL</b>	<b>2 607</b>	<b>2 682</b>	<b>339</b>	<b>2 665</b>	<b>370</b>	<b>266 325</b>	<b>11 027.9</b>	<b>429 692</b>	<b>15 655.3</b>	<b>3 106 049</b>	<b>146 353.5</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	124	128	30	128	34	211 546	10 229.4	350 374	14 398.7	2 407 316	134 495.2	
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	1 514	25.1	3 483	50.3	17 440	268.4	
FOREIGN PUBLIC DEBT	495	491	52	490	58	9 261	159.6	14 218	348.5	134 503	2 736.3	
SUPRANATIONAL ENTITIES	431	458	64	462	75	20 063	234.2	28 117	367.6	247 023	3 333.9	
BANKS	578	583	53	574	53	17 090	250.97	23 846	326.8	202 900	3 095.1	
CORPORATE (*)	972	1 012	137	1 001	147	6 851	128.6	9 654	163.3	96 867	2 424.7	
ABS	2	4	2	4	2	-	-	-	-	-	-	
<b>TOTAL</b>	<b>2 607</b>	<b>2 682</b>	<b>339</b>	<b>2 665</b>	<b>370</b>	<b>266 325</b>	<b>11 027.9</b>	<b>429 692</b>	<b>15 655.3</b>	<b>3 106 049</b>	<b>146 353.5</b>	

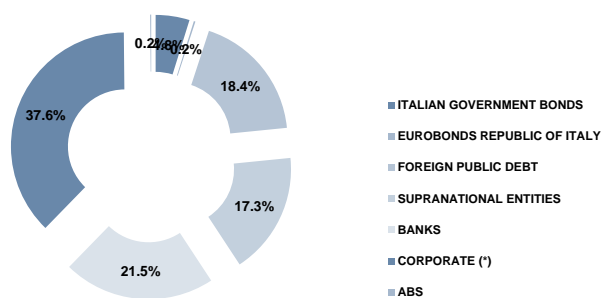
(\*) BOC and BOP are included

#### TYPE OF STRUCTURE

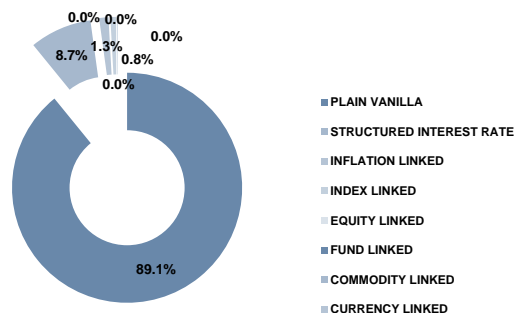
PLAIN VANILLA	2 207	2 274	290	2 261	317	40 717	615.9	61 295	1 018.5	525 014	9 440.4
STRUCTURED INTEREST RATE	217	225	15	221	15	13 695	177.42	17 346	227.6	166 928	2 275.9
INFLATION LINKED	34	33	2	33	2	182	2.9	390	7.2	3 778	101.4
INDEX LINKED	22	20	2	20	2	185	2.3	285	3.2	2 980	38.7
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	-	-	2	0.0	31	2.0
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	128	30	128	34	211 546	10 229.4	350 374	14 398.7	2 407 316	134 495.2
<b>TOTAL</b>	<b>2 607</b>	<b>2 682</b>	<b>339</b>	<b>2 665</b>	<b>370</b>	<b>266 325</b>	<b>11 027.9</b>	<b>429 692</b>	<b>15 655.3</b>	<b>3 106 049</b>	<b>146 353.5</b>

## 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 - OCTOBER 2018				FOREIGN PUBLIC DEBT - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	789.6	20 952	DE0001102457	BUND TF 0,25% AG28 EUR	33.8	348
IT0005024234	BTP TF 3,50% MZ30 EUR	633.4	18 389	XS1085735899	PORTUGAL TF 5,125% OT24 USD	21.9	1 294
IT0005344335	BTP TF 2,45% OT23 EUR	553.8	18 243	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	12.2	349
IT0005273013	BTP TF 3,45% MZ48 EUR	524.8	17 108	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	11.8	324
IT0005012783	BTP ITALIA AP20 EUR	499.3	5 806	DE0001102374	BUND TF 0,5% FB25 EUR	9.2	97
EUROBONDS REPUBLIC OF ITALY - OCTOBER 2018				SUPRANATIONAL ENTITIES - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	34.0	2 485	XS1878324380	EBRD TF 27,5% ST20 TRY	22.2	1 921
US465410AH18	ITALY SET23USD 6,875	8.5	557	XS1115184753	EIB TF 9,25% OT24 TRY	11.2	1 388
XS0098449456	ITALY 29EUR FRN	6.2	374	XS0318345971	EIB ZC ST22 TRY	7.1	765
XS0100688190	ITALY 19EUR FRN	1.6	60	XS1793242295	WORLDBANK SUSTAINABLE TF 3% AP28CALL USD	6.9	208
BE000346652	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.0	7	US298785FH49	EIB ST20 USD 2,875	6.5	204
BANKS - OCTOBER 2018				CORPORATE - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	21.6	1 967	IT0005090995	CDP MC MZ22 EUR	30.4	1 472
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	21.2	1 644	XS1841783894	GS FIN CORP MC LG28 USD	9.0	311
XS1854164370	IMI OPERA I SC LG24 USD	16.6	922	XS1747134564	CARRARO INT TF GE25 CALL EUR	5.8	690
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	14.3	847	IT0005333627	ALERION CLEAN POWER TF DC24 CALL EUR	5.7	596
IT0004457070	UBI MZ19 MC SUB CALL	13.4	597	XS0214965963	TELECOM IT 5,25% MA55 EUR	5.6	54

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

PLAIN VANILLA - OCTOBER 2018				STRUCTURED INTEREST RATE - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	789.6	20 952	IT0005090995	CDP MC MZ22 EUR	30.4	1 472
IT0005024234	BTP TF 3,50% MZ30 EUR	633.4	18 389	XS1854164370	IMI OPERA I SC LG24 USD	16.6	922
IT0005344335	BTP TF 2,45% OT23 EUR	553.8	18 243	IT0004457070	IMI MZ19 MC SUB CALL	13.4	597
IT0005273013	BTP TF 3,45% MZ48 EUR	524.8	17 108	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	9.9	477
IT0005217390	BTP TF 2,8% MZ67 EUR	470.7	18 208	XS1854164024	IMI OPERA II SC LG26 EUR	9.1	474
INFLATION LINKED - OCTOBER 2018				INDEX LINKED - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	499.3	5 806	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.8	101
IT0005332835	BTP ITALIA MG26 EUR	203.9	4 624	XS1739518337	CS OC IND LINK MZ21 USD	0.7	15
IT0005253676	BTP ITALIA MG23 EUR	166.7	2 856	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	30
IT0005312142	BTP ITALIA NV23 EUR	147.0	2 459	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.4	26
IT0005174906	BTP ITALIA AP24 EUR	139.0	2 776	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.3	23
EQUITY LINKED - OCTOBER 2018				OTHERS (*) - OCTOBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.0	2

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

## News

In October, on MOT market 4 Italian Government bonds and 14 instruments were listed; whereas on the ExtraMOT market 13 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:

Issue of Euro 500,000,000 2.125 per cent. Fixed Rate Notes due 27 September 2023 (IT0005346579)  
 ETT Tf 6.50% Qlt25 Amort Eur (IT0005347965)  
 €60,000,000 Floating Rate Notes due 31 December 2033 (IT0005348542)  
 Matrunita Mediterranea S.r.l. – 2018 – 2023 Minibond (IT0005341273)  
 Minibond Short Term Plisssé S.p.A. 2,5% - 31.10.2019 Callable – Secured (IT0005349367)

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