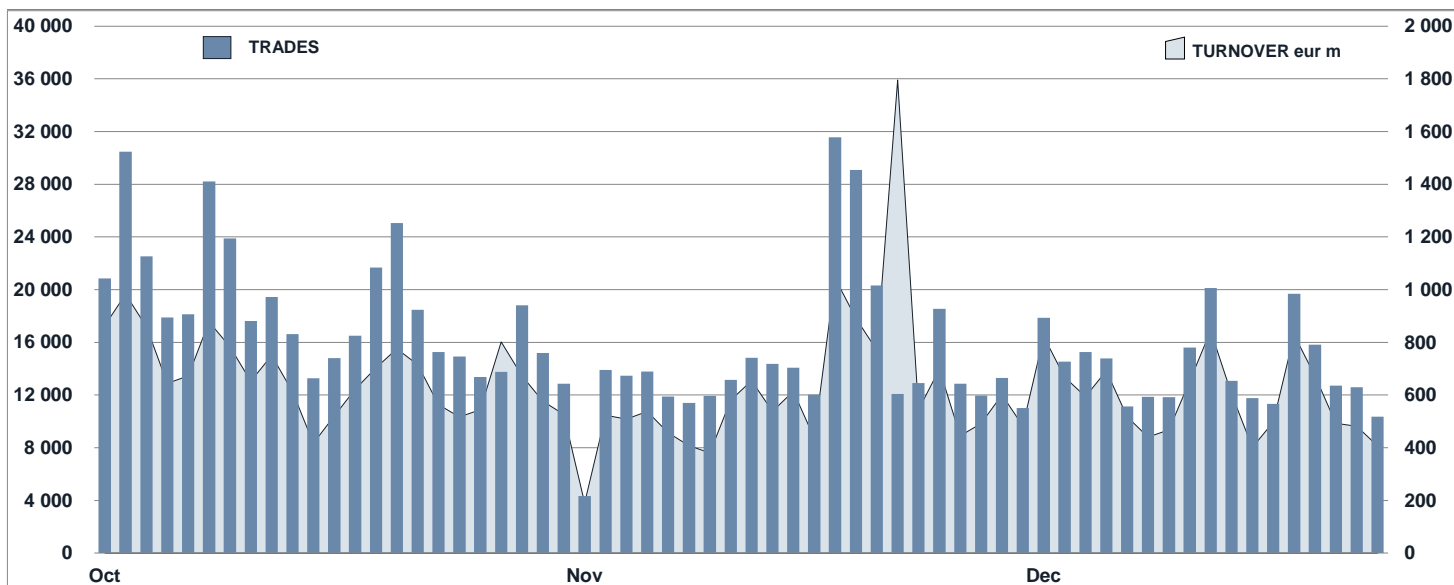




FIXED INCOME Statistics

December 2018

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2017		NOVEMBER 2018		DECEMBER 2018		NOVEMBER 2018		DECEMBER 2018		JAN - DEC 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 BON	124	128	37	127	39	256 307	12 531.9	189 966	9 240.6	2 853 589	156 267.6	
DMOT - BONDS	207	167	1	163	1	15 434	208.4	11 331	161.6	185 795	2 838.8	
EUROMOT	1 022	1 064	161	1 056	165	45 520	676.8	35 052	539.9	585 202	9 171.2	
EXTRAMOT	1 254	1 296	192	1 307	210	5 612	179.3	4 065	144.2	44 750	1 758.4	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	8	-	8	-	-	-	-	2 326	502.8	
<b>TOTAL</b>	<b>2 607</b>	<b>2 655</b>	<b>391</b>	<b>2 653</b>	<b>415</b>	<b>322 873</b>	<b>13 596.4</b>	<b>240 414</b>	<b>10 086.2</b>	<b>3 669 336</b>	<b>170 036.0</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	124	128	37	127	39	256 307	12 531.9	189 966	9 240.6	2 853 589	156 267.6	
EUROBONDS REPUBLIC OF ITALY	5	6	1	5	1	2 009	30.6	1 607	23.1	21 056	322.1	
FOREIGN PUBLIC DEBT	495	489	60	490	62	10 914	251.0	9 251	198.2	154 668	3 185.5	
SUPRANATIONAL ENTITIES	431	460	76	451	77	21 964	299.7	14 856	222.1	283 843	3 855.6	
BANKS	578	568	57	566	59	20 668	289.1	16 889	266.3	240 457	3 650.5	
CORPORATE (*)	972	1 000	158	1 009	174	11 011	194.1	7 845	135.9	115 723	2 754.7	
ABS	2	4	2	5	3	-	-	-	-	-	-	
<b>TOTAL</b>	<b>2 607</b>	<b>2 655</b>	<b>391</b>	<b>2 653</b>	<b>415</b>	<b>322 873</b>	<b>13 596.4</b>	<b>240 414</b>	<b>10 086.2</b>	<b>3 669 336</b>	<b>170 036.0</b>	

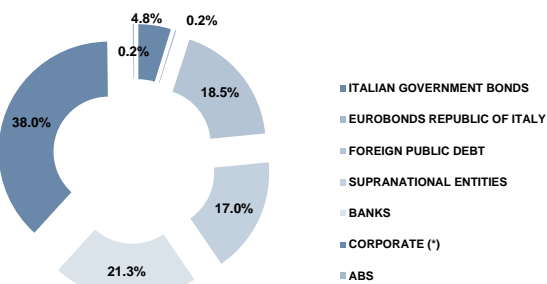
(\*) BOC and BOP are included

TYPE OF STRUCTURE

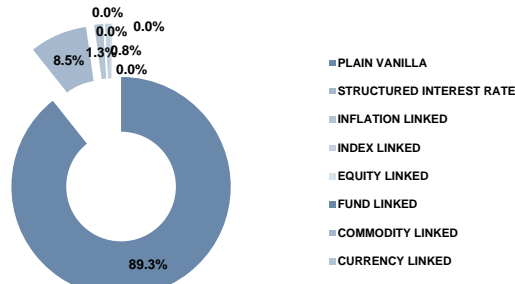
PLAIN VANILLA	2 207	2 257	334	2 256	353	50 636	864.9	37 401	689.2	613 051	10 994.4
STRUCTURED INTEREST RATE	217	215	16	214	18	15 375	189.4	12 639	150.3	194 942	2 615.6
INFLATION LINKED	34	33	2	33	2	295	6.7	209	4.0	4 282	112.1
INDEX LINKED	22	20	2	21	3	257	3.4	193	1.9	3 430	44.0
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	3	0.1	6	0.3	40	2.4
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	128	37	127	39	256 307	12 531.9	189 966	9 240.6	2 853 589	156 267.6
<b>TOTAL</b>	<b>2 607</b>	<b>2 655</b>	<b>391</b>	<b>2 653</b>	<b>415</b>	<b>322 873</b>	<b>13 596.4</b>	<b>240 414</b>	<b>10 086.2</b>	<b>3 669 336</b>	<b>170 036.0</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 - DECEMBER 2018				FOREIGN PUBLIC DEBT - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	722.6	12 752	ES00000121L2	OBLIGACIONES TF 4,6% LG19 EUR	24.4	7
IT0005217390	BTP TF 2,8% MZ67 EUR	307.1	9 721	XS1085735899	PORTUGAL TF 5,125% OT24 USD	11.0	622
IT0005273013	BTP TF 3,45% MZ48 EUR	301.2	8 573	PTOTEV0E0018	PORTUGAL TF 2,125% OT28 EUR	8.9	47
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	261.8	3 109	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	4.8	152
IT0005083057	BTP TF 3,25% ST46 EUR	235.1	7 452	US912828VZ00	USA T-NOTE TF 2% ST20 USD	4.7	107

EUROBONDS REPUBLIC OF ITALY - DECEMBER 2018				SUPRANATIONAL ENTITIES - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	14.7	1 128	XS0848049838	EIB TF 6% OT19 ZAR	5.3	231
US465410AH18	ITALY SET23USD 6,875	4.1	251	XS1115184753	EIB TF 9,25% OT24 TRY	4.4	607
XS0098449456	ITALY 29EUR FRN	3.2	196	US298785HG48	EIB TF 1,25% DC19 USD	4.4	102
XS0100688190	ITALY 19EUR FRN	1.0	31	XS1167524922	EIB TF 8,125% DC26 ZAR	3.9	396
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.0	1	US298785GP95	EIB TF 2,125% OT21 USD	3.8	95

BANKS - DECEMBER 2018				CORPORATE - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1895776562	IMI OPERA IX TF 4,5% NV20 USD	30.3	1 466	IT0005090995	CDP MC MZ22 EUR	22.1	1 114
XS1895777370	IMI OPERA X TF 5,5% NV23 USD	24.1	968	XS0214965963	TELECOM IT 5,25% MA55 EUR	7.8	81
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	10.7	834	XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	7.0	524
XS1854164370	IMI OPERA I SC LG24 USD	9.3	725	XS1042118106	GE COMPANY TF 2,5% MZ20 USD	6.9	334
IT0004457070	UBI MZ19 MC SUB CALL	8.8	274	XS1747134564	CARRARO INT TF GE25 CALL EUR	6.7	731

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - DECEMBER 2018				STRUCTURED INTEREST RATE - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	722.6	12 752	IT0005090995	CDP MC MZ22 EUR	22.1	1 114
IT0005217390	BTP TF 2,8% MZ67 EUR	307.1	9 721	XS1854164370	IMI OPERA I SC LG24 USD	9.3	725
IT0005273013	BTP TF 3,45% MZ48 EUR	301.2	8 573	IT0004457070	UBI MZ19 MC SUB CALL	8.8	274
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	261.8	3 109	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	7.7	445
IT0005083057	BTP TF 3,25% ST46 EUR	235.1	7 452	IT0004497050	UBI GN19 SUB LOWTIER2 FIXTOFLOAT CALL	7.5	399

INFLATION LINKED - DECEMBER 2018				INDEX LINKED - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	168.8	2 214	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.5	73
IT0005351678	BTP ITALIA NV22 EUR	127.1	2 152	XS1739518337	CS OC IND LINK MZ21 USD	0.4	4
IT0005312142	BTP ITALIA NV23 EUR	93.3	1 481	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	21
IT0005105843	BTP ITALIA AP23 EUR	90.5	1 897	IT0004936149	MEDIOBANCA MB22 INDEX LINKED MC AC21 EUR	0.1	10
IT0005332835	BTP ITALIA MG26 EUR	86.4	2 695	IT0004924046	MEDIOBANCA SINTESI T MISTO MC NV21 USD	0.1	14

EQUITY LINKED - DECEMBER 2018				OTHERS (*) - DECEMBER 2018			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.3	6

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

News

In December, on MOT market 2 Italian Government bonds and 4 instruments were listed; whereas on the ExtraMOT market 18 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:

- Brera Sec S.r.l. Euro 3,750,000,000 Class A Asset Backed Floating Rate Notes due October 2070 (IT0005355661)
- TSW Industries Tf 6% Dic23 Amort Eur (IT0005354151)
- Minibond Short Term 2M S.r.l. 4.2% - 19.12.2019 Callable (IT0005356545)
- ETT Tf 6,50% 2018-2025 Amort Eur (IT0005356685)
- 4,60% EXPERGREEN Fixed Rate Bond 2018-2025 (IT0005357162)
- Milione S.p.A. €300,000,000 2.47 per cent. Senior Secured Bonds due 20 December 2026 (XS1922522021)
- Cassa depositi e prestiti S.p.A. €550,000,000 Zero Coupon due on 19 December 2019 (IT0005357287)
- Cassa depositi e prestiti S.p.A. €550,000,000 Zero Coupon due on 20 December 2019 (IT0005357295)
- Cassa depositi e prestiti S.p.A. €550,000,000 Zero Coupon due on 18 December 2019 (IT0005357253)
- Minibond Short Term Lucaprint S.p.A. 4,5% - 21.06.2019 Callable (IT0005356586)
- Minibond Short Term Cobral S.r.l. 4% - 31.05.2019 Callable (IT0005355448)
- Cipriani Profiliati Tf 6% Gen25 Amort Eur (IT0005355976)
- Cipriani Profiliati Tf 6% Dic25 Amort Eur (IT0005355935)
- TSW Industries Tf 6% Dic23 Amort Eur (IT0005356222)
- Minibond Short Term Boni S.p.A. 3,6% - 31.10.2019 Callable (IT0005357188)

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