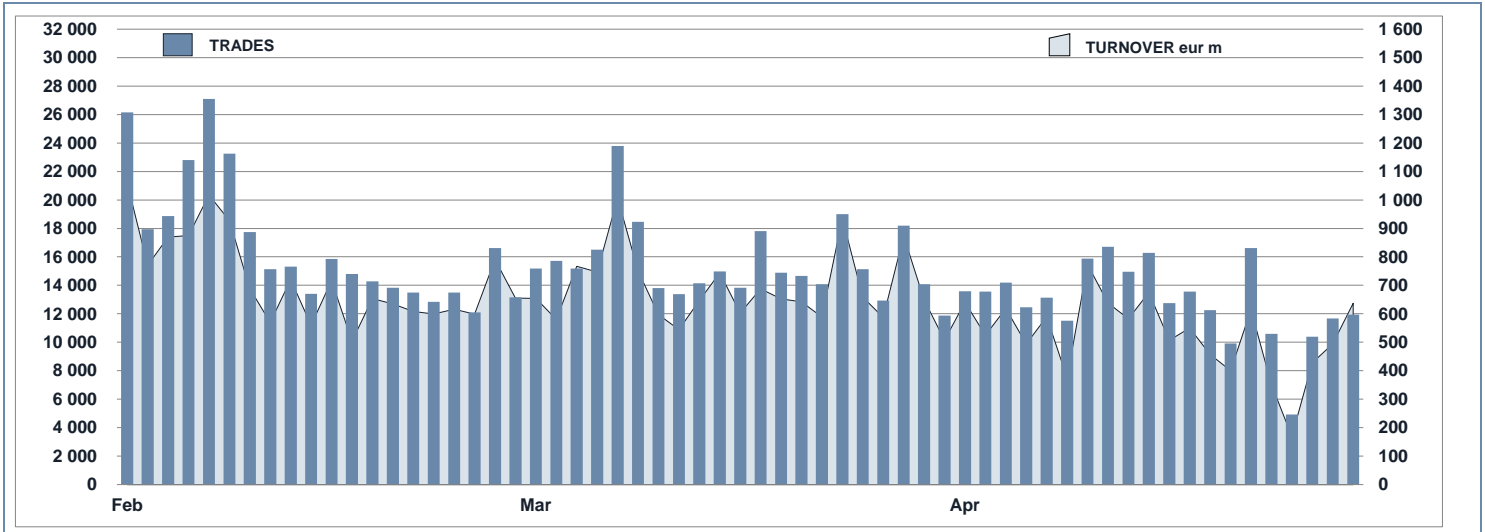




FIXED INCOME Statistics

April 2019

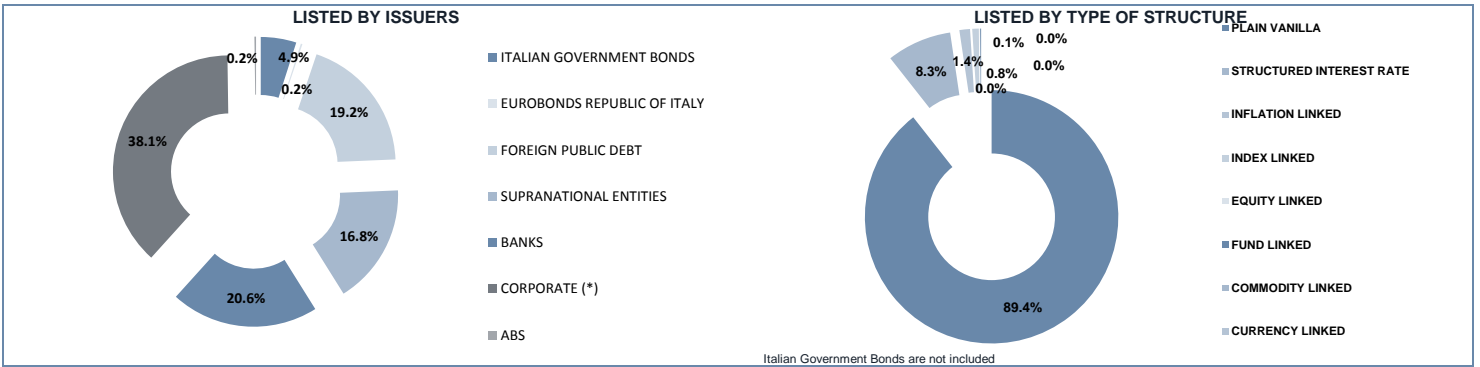
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

| | LISTED BOND | | | | | TRADING | | | | | |
|---------------------------------------|------------------------|------------------------|---------------------------------|------------------------|---------------------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|
| | DEC 2018 | MARCH 2019 | | APRIL 2019 | | MARCH 2019 | | APRIL 2019 | | JAN - APR 2019 | |
| | LISTED END of MONTH | LISTED END of MONTH | NEW LISTED BEGIN of JAN 2019 | LISTED END of MONTH | NEW LISTED BEGIN of JAN 2019 | TRADES number | TURNOVER eur m | TRADES number | TURNOVER eur m | TRADES number | TURNOVER eur m |
| MARKET SEGMENTS | | | | | | | | | | | |
| DMOT - ITALIAN GOVERNMENT BONDI | 127 | 131 | 12 | 131 | 16 | 246 077 | 13 126.5 | 188 910 | 9 435.6 | 936 704 | 47 877.4 |
| DMOT - BONDS | 163 | 140 | 2 | 138 | 2 | 12 042 | 179.7 | 10 549 | 159.0 | 49 064 | 720.1 |
| EUROMOT | 1 056 | 1 072 | 65 | 1 068 | 74 | 63 075 | 908.8 | 52 016 | 739.6 | 223 978 | 3 271.1 |
| EXTRAMOT | 1 307 | 1 306 | 34 | 1 310 | 49 | 6 418 | 209.1 | 5 427 | 187.6 | 23 570 | 775.4 |
| <i>of which BONDS IN DISTRIBUTION</i> | - | - | 1 | - | 3 | - | - | 18 | 6.4 | 29 | 6.5 |
| TOTAL | 2 653 | 2 649 | 113 | 2 647 | 141 | 327 612 | 14 424.1 | 256 902 | 10 521.8 | 1 233 316 | 52 644.0 |
| ISSUERS | | | | | | | | | | | |
| ITALIAN GOVERNMENT BONDS | 127 | 131 | 12 | 131 | 16 | 246 077 | 13 126.5 | 188 910 | 9 435.6 | 936 704 | 47 877.4 |
| EUROBONDS REPUBLIC OF ITALY | 5 | 6 | 1 | 6 | 1 | 2 258 | 40.1 | 1 783 | 30.2 | 8 202 | 139.9 |
| FOREIGN PUBLIC DEBT | 490 | 506 | 35 | 507 | 42 | 16 271 | 313.6 | 14 265 | 271.3 | 55 924 | 1 103.3 |
| SUPRANATIONAL ENTITIES | 451 | 448 | 16 | 444 | 17 | 30 351 | 396.6 | 23 792 | 283.7 | 105 367 | 1 386.3 |
| BANKS | 566 | 546 | 20 | 545 | 24 | 22 177 | 339.5 | 19 154 | 304.7 | 86 425 | 1 339.8 |
| CORPORATE (*) | 1 009 | 1 007 | 29 | 1 008 | 40 | 10 478 | 207.7 | 8 998 | 196.2 | 40 694 | 797.4 |
| ABS | 5 | 5 | - | 6 | 1 | - | - | - | - | - | - |
| TOTAL | 2 653 | 2 649 | 113 | 2 647 | 141 | 327 612 | 14 424.1 | 256 902 | 10 521.8 | 1 233 316 | 52 644.0 |
| (*) BOC and BOP are included | | | | | | | | | | | |
| TYPE OF STRUCTURE | | | | | | | | | | | |
| PLAIN VANILLA | 2 256 | 2 253 | 91 | 2 249 | 113 | 61 000 | 1 028.6 | 50 540 | 853.0 | 219 226 | 3 729.7 |
| STRUCTURED INTEREST RATE | 214 | 208 | 8 | 208 | 8 | 19 748 | 252.7 | 16 849 | 216.7 | 74 557 | 979.4 |
| INFLATION LINKED | 33 | 33 | 1 | 34 | 2 | 400 | 9.8 | 280 | 8.3 | 1 296 | 33.2 |
| INDEX LINKED | 21 | 21 | - | 21 | - | 373 | 4.2 | 299 | 3.8 | 1 490 | 17.1 |
| EQUITY LINKED | 1 | 1 | - | 1 | - | - | - | - | - | - | - |
| FUND LINKED | 1 | 2 | 1 | 3 | 2 | 14 | 2.2 | 24 | 4.4 | 43 | 7.3 |
| COMMODITY LINKED | - | - | - | - | - | - | - | - | - | - | - |
| CURRENCY LINKED | - | - | - | - | - | - | - | - | - | - | - |
| ITALIAN GOVERNMENT BONDS | 127 | 131 | 12 | 131 | 16 | 246 077 | 13 126.5 | 188 910 | 9 435.6 | 936 704 | 47 877.4 |
| TOTAL | 2 653 | 2 649 | 113 | 2 647 | 141 | 327 612 | 14 424.1 | 256 902 | 10 521.8 | 1 233 316 | 52 644.0 |

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

| ITALIAN GOVERNMENT BONDS - APRIL 2019 | | | | FOREIGN PUBLIC DEBT - APRIL 2019 | | | |
|---------------------------------------|-----------------------|-------|--------|----------------------------------|-----------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 431.5 | 13 995 | XS1085735899 | PORTUGAL TF 5,125% OT24 USD | 21.2 | 935 |
| IT0005273013 | BTP TF 3,45% MZ48 EUR | 412.2 | 11 058 | GR0138015814 | GGB TF 4,2% GE42 EUR | 18.2 | 1 037 |
| IT0005321325 | BTP TF 2,95% ST38 EUR | 391.4 | 9 576 | GR0133011248 | GGB TF 4% GE37 EUR | 11.0 | 729 |
| IT0005340929 | BTP TF 2,80% DC28 EUR | 365.2 | 4 323 | PTOTE50E0007 | PORTUGAL TF 4,1% AP37 EUR | 10.6 | 292 |
| IT0005083057 | BTP TF 3,25% ST46 EUR | 337.4 | 11 021 | PTOTEBOE0020 | PORTUGAL TF 4,1% FB45 EUR | 9.1 | 213 |

| EUROBONDS REPUBLIC OF ITALY - APRIL 2019 | | | | SUPRANATIONAL ENTITIES - APRIL 2019 | | | |
|--|--------------------------------|-------|--------|-------------------------------------|-----------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| US465410BG26 | ITALY 33USD 5,375 | 18.8 | 1 226 | XS1115184753 | EIB TF 9,25% OT24 TRY | 9.0 | 1 296 |
| US465410AH18 | ITALY SE73USD 6,875 | 6.4 | 322 | XS1605368536 | EIB TF 8% MG27 ZAR | 7.9 | 643 |
| XS0098449456 | ITALY 29EUR FRN | 3.7 | 189 | XS1190713054 | EIB TF 4% FB20 MXN | 6.4 | 357 |
| XS0100688190 | ITALY 19EUR FRN | 0.9 | 22 | XS1342880167 | EIB TF 4,75% GE21 MXN | 5.6 | 221 |
| ES0000012E51 | OBLIGACIONES TF 1,45% AP29 EUR | 0.3 | 18 | XS0995130712 | EIB TF 8,5% LG19 TRY | 5.5 | 536 |

| BANKS - APRIL 2019 | | | | CORPORATE - APRIL 2019 | | | |
|--------------------|--|-------|--------|------------------------|---|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| XS1983242752 | IMI SERIE XII MC MZ29 USD | 28.2 | 1 408 | IT0005090995 | CDP MC MZ22 EUR | 13.9 | 689 |
| XS1983241606 | IMI OPERA III SC MZ23 USD | 17.3 | 1 024 | XS1747134564 | CARRARO INT TF GE25 CALL EUR | 11.6 | 716 |
| IT0005127508 | MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR | 10.8 | 698 | XS0161100515 | TEL ITALIA FIN SA 01/2033 FX 7.75 EUR | 11.6 | 575 |
| IT0005120313 | BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2 | 10.2 | 582 | XS1800025022 | MAIRE TECNIMONT TF 2,625% AP24 CALL EUR | 11.4 | 780 |
| IT0004720436 | MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2 | 9.8 | 417 | XS1707063589 | SALINI TF 1,75% OT24 CALL EUR | 8.3 | 103 |

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

| PLAIN VANILLA - APRIL 2019 | | | | STRUCTURED INTEREST RATE - APRIL 2019 | | | |
|----------------------------|-----------------------|-------|--------|---------------------------------------|--|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 431.5 | 13 995 | XS1983242752 | IMI SERIE XII MC MZ29 USD | 28.2 | 1 408 |
| IT0005273013 | BTP TF 3,45% MZ48 EUR | 412.2 | 11 058 | XS1983241606 | IMI OPERA III SC MZ23 USD | 17.3 | 1 024 |
| IT0005321325 | BTP TF 2,95% ST38 EUR | 391.4 | 9 576 | IT0005090995 | CDP MC MZ22 EUR | 13.9 | 689 |
| IT0005340929 | BTP TF 2,80% DC28 EUR | 365.2 | 4 323 | IT0004720436 | MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2 | 9.8 | 417 |
| IT0005083057 | BTP TF 3,25% ST46 EUR | 337.4 | 11 021 | IT0004497050 | UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL | 7.1 | 389 |

| INFLATION LINKED - APRIL 2019 | | | | INDEX LINKED - APRIL 2019 | | | |
|-------------------------------|---------------------|-------|--------|---------------------------|--|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005012783 | BTP ITALIA AP20 EUR | 180.0 | 1 893 | XS1739518337 | CS OC IND LINK MZ21 USD | 0.9 | 10 |
| IT0005332835 | BTP ITALIA MG26 EUR | 92.8 | 2 531 | XS1917880285 | WORLDBANK SUSTAINABLE MC INDLINK DC23USD | 0.7 | 61 |
| IT0005174906 | BTP ITALIA AP24 EUR | 56.2 | 1 909 | XS1233613188 | WORLD BANK MC LG23 USD GREEN GROWTH BOND | 0.7 | 72 |
| IT0005217770 | BTP ITALIA OT24 EUR | 52.1 | 1 636 | IT0004924004 | MEDIOBANCA SINTESI T MISTO MC NV21 EUR | 0.5 | 34 |
| IT0005105843 | BTP ITALIA AP23 EUR | 49.0 | 1 735 | IT0005122830 | MEDIOBANCA MB45 MC IND LINK ST22 EUR | 0.2 | 30 |

| EQUITY LINKED - APRIL 2019 | | | | OTHERS (*) - APRIL 2019 | | | |
|----------------------------|------|-------|--------|-------------------------|------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| | | | | XS1649517742 | CS OC FD LINK NV21 USD | 4.4 | 24 |

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

News

In April, on MOT market 4 Italian Government bonds and 9 instruments were listed; whereas on the ExtraMOT market 15 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:

- SPINDOX S.p.A. 4,50% 2019 - 2025 (IT0005366932)
- SPINDOX BOND 5,20% 2019 - 2024 (IT0005367997)
- Euro 128,915,000.00 Class A Residential Mortgage Backed Floating Rate Notes due December 2060 (IT0005368003)
- DAVIS & MORGAN EURO 10,000,000 TASSO FISSO 7% SCADENZA 17 APRILE 2024 (IT0005366635)
- Pharmakrymi S.p.A. 2019-2024 (IT0005370322)
- Minibond Short Term Mario Costa S.p.A. 4,7 % - 18.11.2019 Callable (IT0005370777)
- Minibond Short Term Ubroke S.R.L. - 2,8% 18.04.2020 Callable (IT0005370090)

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