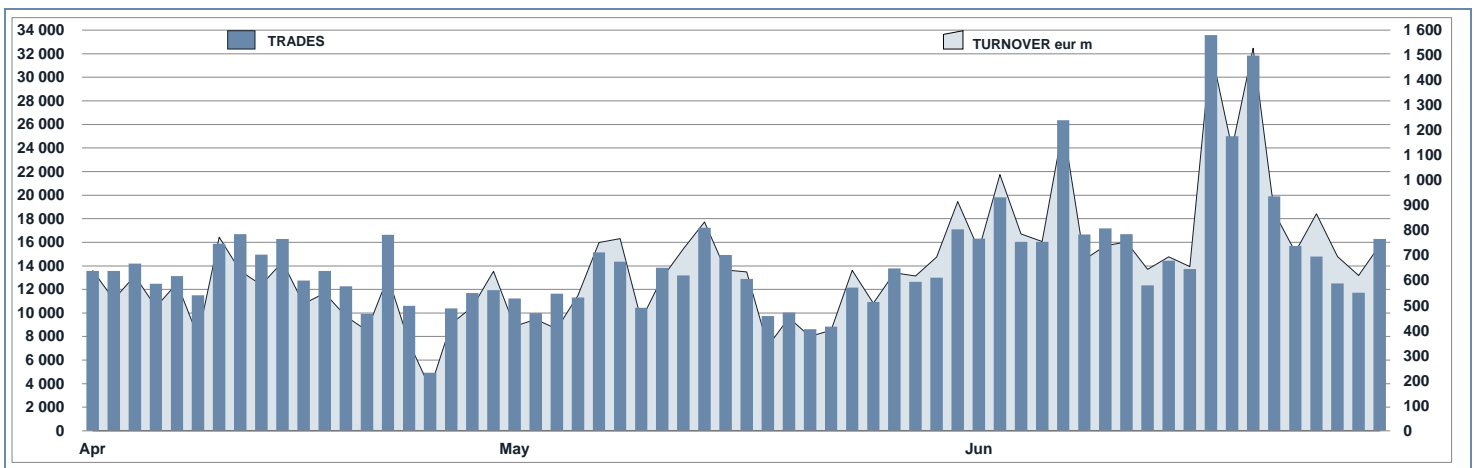




FIXED INCOME Statistics

June 2019

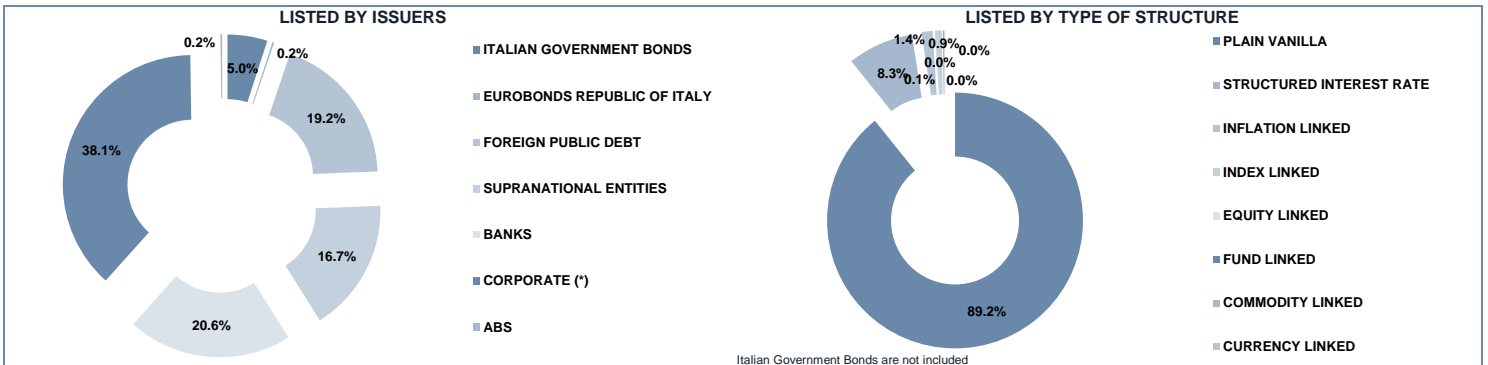
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2018		MAY 2019		JUNE 2019		MAY 2019		JUNE 2019		JAN - JUN 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 BONDS	127	130	18	131	21	210 265	11 728.2	301 091	16 198.4	1 448 060	75 804.0	
DMOT - BONDS	163	133	2	131	3	9 966	145.5	11 781	192.2	70 811	1 057.8	
EUROMOT	1 056	1 071	86	1 066	94	47 463	732.9	48 473	772.2	319 914	4 776.3	
EXTRAMOT	1 307	1 300	52	1 301	66	5 345	191.1	5 513	201.7	34 428	1 168.2	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	3	-	-	-	-	29	6.5	
TOTAL	2 653	2 634	158	2 629	184	273 039	12 797.7	366 858	17 364.5	1 873 213	82 806.2	
ISSUERS												
ITALIAN GOVERNMENT BONDS	127	130	18	131	21	210 265	11 728.2	301 091	16 198.4	1 448 060	75 804.0	
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	1 700	34.2	2 370	42.2	12 272	216.2	
FOREIGN PUBLIC DEBT	490	508	47	504	50	14 323	316.1	17 180	352.2	87 427	1 771.6	
SUPRANATIONAL ENTITIES	451	442	21	439	23	21 820	278.1	19 089	278.5	146 276	1 942.9	
BANKS	566	541	27	541	35	16 983	260.1	17 282	263.8	120 690	1 863.7	
CORPORATE (*)	1 009	1 001	43	1 002	56	7 948	181.0	9 846	229.4	58 488	1 207.8	
ABS	5	6	1	6	1	-	-	-	-	-	-	
TOTAL	2 653	2 634	158	2 629	187	273 039	12 797.7	366 858	17 364.5	1 873 213	82 806.2	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	2 256	2 236	123	2 229	142	46 209	840.9	44 045	869.3	309 480	5 439.9	
STRUCTURED INTEREST RATE	214	208	12	208	15	15 813	213.2	20 674	265.5	111 044	1 458.1	
INFLATION LINKED	33	35	3	35	3	406	11.0	586	20.4	2 288	64.7	
INDEX LINKED	21	21	-	22	1	338	4.2	439	6.8	2 267	28.0	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	1	3	2	3	2	8	0.2	23	4.1	74	11.5	
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	127	130	18	131	21	210 265	11 728.2	301 091	16 198.4	1 448 060	75 804.0	
TOTAL	2 653	2 634	158	2 629	184	273 039	12 797.7	366 858	17 364.5	1 873 213	82 806.2	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - JUNE 2019				FOREIGN PUBLIC DEBT - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 582.0	41 080	GR0138015814	GGB TF 4,2% GE42 EUR	27.5	1 110
IT0005162828	BTP TF 2,7% MZ47 EUR	856.6	24 097	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	19.7	471
IT0005083057	BTP TF 3,25% ST46 EUR	715.6	18 150	XS1085735899	PORTUGAL TF 5,125% OT24 USD	19.1	943
IT0005321325	BTP TF 2,95% ST38 EUR	685.0	16 006	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	18.2	555
IT0005273013	BTP TF 3,45% MZ48 EUR	603.7	13 212	GR0133011248	GGB TF 4% GE37 EUR	12.6	690
EUROBONDS REPUBLIC OF ITALY - JUNE 2019				SUPRANATIONAL ENTITIES - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	26.3	1 787	XS1605368536	EIB TF 8% MG27 ZAR	7.8	548
US465410AH18	ITALY SET23USD 6,875	6.0	333	XS1555330999	EIB TF 1,5% GE24 NOK	7.2	163
XS0100688190	ITALY 19EUR FRN	4.6	45	XS0070553820	EIB NV26 ZC USD	7.0	213
XS008449456	ITALY 29EUR FRN	3.7	187	XS1115184753	EIB TF 9,25% OT24 TRY	6.4	851
ES0000012E51	OBLIGACIONES TF 1,45% AP29 EUR	1.6	16	XS1190713054	EIB TF 4% FB20 MXN	6.2	425
BANKS - JUNE 2019				CORPORATE - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004720436	MEDIABANCA GN21 TV QUARTO ATTO SUB LOWT2	14.7	618	IT0005374043	CDP MC GN26 EUR	45.0	1 941
XS1996367238	IMI OPERA IV SC MG26 USD	12.7	689	IT0005090995	CDP MC MZ22 EUR	23.1	1 042
XS1490787113	IMI COLLEZIO MC ST26 EUR	9.6	582	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	16.4	639
IT0005127508	MEDIABANCA VALORE TV FLOOR SUBT2 ST25EUR	9.5	706	XS0214965963	TELECOM IT 5,25% MA55 EUR	6.9	58
IT0005056483	MEDIABANCA TF 3% OT19 USD	8.3	350	XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	6.8	503

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JUNE 2019				STRUCTURED INTEREST RATE - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 582.0	41 080	IT0005374043	CDP MC GN26 EUR	45.0	1 941
IT0005162828	BTP TF 2,7% MZ47 EUR	856.6	24 097	IT0005090995	CDP MC MZ22 EUR	23.1	1 042
IT0005083057	BTP TF 3,25% ST46 EUR	715.6	18 150	IT0004720436	MEDIABANCA GN21 TV QUARTO ATTO SUB LOWT2	14.7	618
IT0005321325	BTP TF 2,95% ST38 EUR	685.0	16 006	XS1996367238	IMI OPERA IV SC MG26 USD	12.7	689
IT0005273013	BTP TF 3,45% MZ48 EUR	603.7	13 212	XS1490787113	IMI COLLEZIO MC ST26 EUR	9.6	582
INFLATION LINKED - JUNE 2019				INDEX LINKED - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	176.8	2 500	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	2.2	182
IT0005332835	BTP ITALIA MG26 EUR	133.1	3 209	XS1739518337	CS OC IND LINK MZ21 USD	1.5	20
IT0005253676	BTP ITALIA MG23 EUR	94.8	1 591	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.0	65
IT0005351678	BTP ITALIA NV22 EUR	79.6	1 228	IT0005122830	MEDIABANCA MB45 MC IND LINK ST22 EUR	0.6	53
IT0005058919	BTP ITALIA OT20 EUR	72.2	1 292	IT0004958069	MEDIABANCA MB26 INDEX LINKED MC OT21 EUR	0.5	23
EQUITY LINKED - JUNE 2019				OTHERS (*) - JUNE 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	3.6	17
				CH0460899674	CS OC FD LINK ST22 USD	0.5	4
				CH0460907329	CS OC FD LINK AP22 USD	0.0	2

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

News

In June, on MOT market 3 Italian Government bonds and 9 instruments were listed; whereas on the ExtraMOT market 14 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:

COGNE ACCIAI SPECIALI S.p.A. 3,5% 2019 – 2026 (IT0005377319)
 Diocle S.p.A.'s €470,000,000 Senior Secured Floating Rate Notes due 2026 (XS2015218584 - XS2015219558)

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