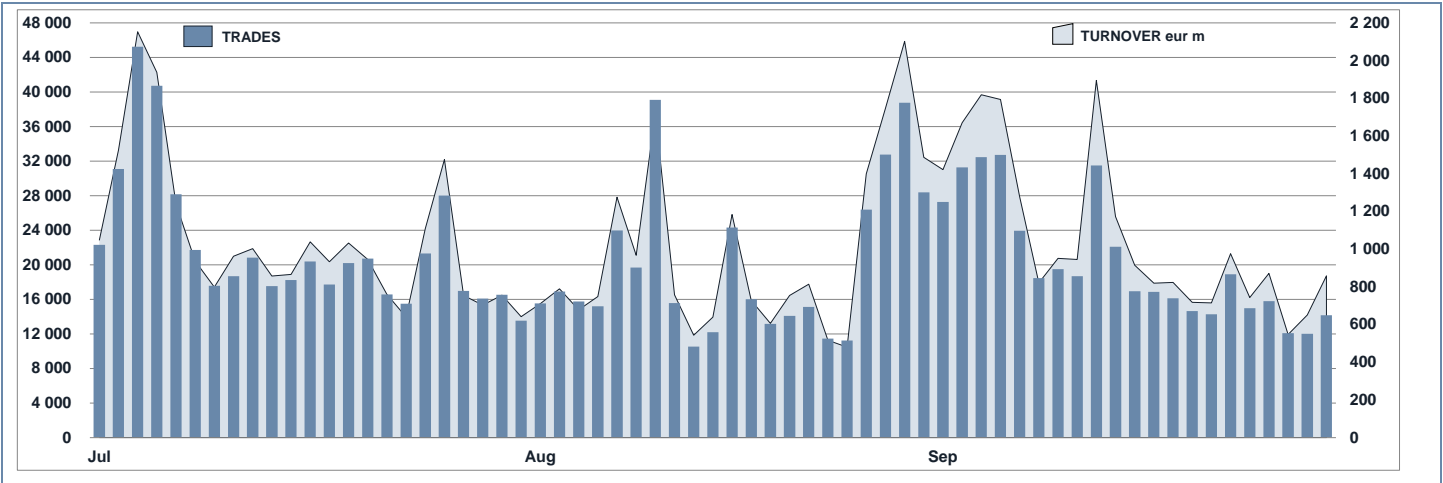




FIXED INCOME Statistics

September 2019

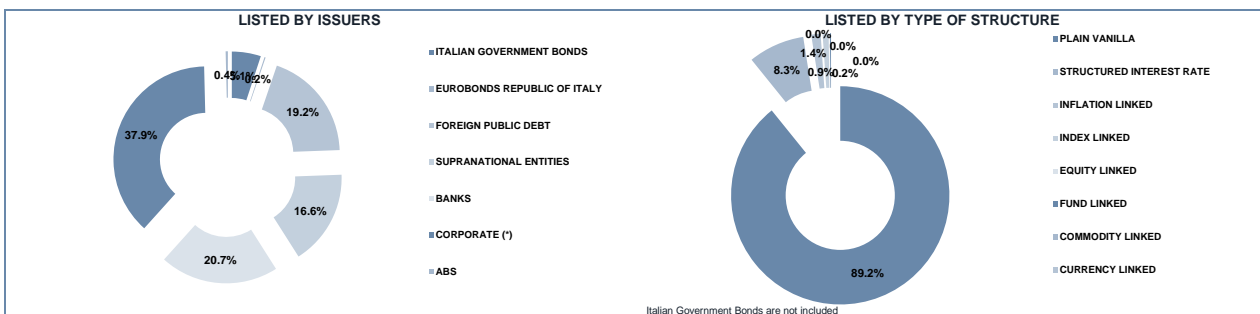
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING					
	DEC 2018	AUGUST 2019		SEPTEMBER 2019		AUGUST 2019		SEPTEMBER 2019		JAN - SEP 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	26	131	30	349 890	19 513.0	338 075	20 559.1	2 544 980	138 278.2
DMOT - BONDS	163	128	3	128	3	12 081	183.3	18 506	307.6	123 728	1 959.3
EUROMOT	1 056	1 057	105	1 042	109	48 831	763.5	62 370	1 321.6	498 775	7 884.4
EXTRAMOT	1 307	1 297	87	1 292	96	5 089	175.0	5 466	201.2	51 422	1 805.0
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	1	4	-	-	2 225	300.0	2 254	306.5
TOTAL	2 653	2 612	221	2 593	238	415 891	20 634.7	424 417	22 389.4	3 218 905	149 926.9
ISSUERS											
ITALIAN GOVERNMENT BONDS	127	130	26	131	30	349 890	19 513.0	338 075	20 559.1	2 544 980	138 278.2
EUROBONDS REPUBLIC OF ITALY	5	5	1	5	1	3 334	67.8	3 613	86.5	22 136	427.0
FOREIGN PUBLIC DEBT	490	501	58	497	60	11 437	273.6	14 183	345.8	130 030	2 758.5
SUPRANATIONAL ENTITIES	451	436	26	430	26	25 902	358.7	28 838	448.1	236 041	3 217.8
BANKS	566	538	42	536	44	14 056	198.3	23 019	355.0	179 477	2 765.0
CORPORATE (*)	1 009	992	63	984	72	11 272	223.4	16 689	594.9	106 241	2 480.4
ABS	5	10	5	10	5	-	-	-	-	-	-
TOTAL	2 653	2 612	221	2 593	238	415 891	20 634.7	424 417	22 389.4	3 218 905	149 926.9
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	2 256	2 216	174	2 196	186	47 411	868.8	59 214	1 447.5	480 769	8 969.6
STRUCTURED INTEREST RATE	214	206	15	205	15	18 055	240.1	26 063	351.3	186 062	2 508.4
INFLATION LINKED	33	34	3	34	3	266	9.7	433	15.5	3 445	104.6
INDEX LINKED	21	22	1	22	1	263	2.3	606	13.9	3 518	49.6
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	3	2	4	3	6	0.9	26	2.1	131	16.5
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	127	130	26	131	30	349 890	19 513.0	338 075	20 559.1	2 544 980	138 278.2
TOTAL	2 653	2 612	221	2 593	238	415 891	20 634.7	424 417	22 389.4	3 218 905	149 926.9

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - SEPTEMBER 2019				FOREIGN PUBLIC DEBT - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% M267 EUR	3 187,4	62 180	XS1085735899	PORTUGAL TF 5,125% OT24 USD	16,6	851
IT0005094088	BTP TF 1,65% M232 EUR	1 134,2	22 409	US912310R960	USA T-BOND TF 2,5% FB45 USD	16,6	585
IT0005162828	BTP TF 2,7% M247 EUR	1 120,7	20 505	GR00138015814	GGF TF 4,2% GE42 EUR	15,2	454
IT0003934657	BTP-1FB37 4%	686,5	13 560	DE0001102341	BUND TF 2,50% AG46 EUR	13,4	41
IT0005332835	BTP ITALIA MG26 EUR	667,4	11 043	PT0T50E0007	PORTUGAL TF 4,1% AP37 EUR	10,8	352
EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2019				SUPRANATIONAL ENTITIES - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	64,0	2 793	XS1605368536	EIB TF 8% MG27 ZAR	18,3	1 037
US465410AH18	ITALY SET23USD 6,875	15,4	528	XS1365236196	WORLD BANK TF MZ26 CALL USD	13,6	878
XS0098449456	ITALY 29EUR FRN	6,0	271	US298785GV24	EIB TF 1,375% GN20 USD	13,0	144
ES0000012E51	OBLIGACIONES TF 1,45% AP29 EUR	1,0	19	XS1398573136	EIB SC MG26 CALL USD	12,2	717
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0,0	2	XS1524609531	EIB TF 5,5% GE23 MXN	12,0	847
BANKS - SEPTEMBER 2019				CORPORATE - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	19,7	1 100	XS2049317808	IVS GROUP TF OT26 CALL EUR	300,0	2 225
IT0001200390	COMIT-98/28 ZC	14,4	1 092	IT0005374043	CDP MC GN26 EUR	81,4	4 739
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	13,9	699	IT0005090995	CDP MC MZ22 EUR	29,8	1 094
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	12,4	803	XS1308021846	IVS GROUP TF 4,5% 2015-2022 EUR	21,5	1 561
XS1751479426	IMI SERIE IX MC GE28 USD	10,5	1 027	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	11,0	382

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2019				STRUCTURED INTEREST RATE - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% M267 EUR	3 187,4	62 180	IT0005374043	CDP MC GN26 EUR	81,4	4 739
IT0005094088	BTP TF 1,65% M232 EUR	1 134,2	22 409	IT0005090995	CDP MC MZ22 EUR	29,8	1 094
IT0005162828	BTP TF 2,7% M247 EUR	1 120,7	20 505	XS1365236196	WORLD BANK TF MZ26 CALL USD	13,6	878
IT0003934657	BTP-1FB37 4%	686,5	13 560	XS1398573136	EIB SC MG26 CALL USD	12,2	717
IT0005093057	BTP TF 3,25% ST46 EUR	590,8	12 531	XS1751479426	IMI SERIE IX MC GE28 USD	10,5	1 027
INFLATION LINKED - SEPTEMBER 2019				INDEX LINKED - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005332835	BTP ITALIA MG26 EUR	667,4	11 043	XS1739518337	CS OC IND LINK MZ21 USD	6,7	41
IT0005312142	BTP ITALIA NV23 EUR	192,2	3 561	XS1233613168	WORLD BANK MC LG23 USD GREEN GROWTH BOND	2,8	180
IT0005174906	BTP ITALIA AP24 EUR	175,1	3 644	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	1,7	168
IT0005105843	BTP ITALIA AP23 EUR	145,4	2 452	CH0472393948	CS OC IND LINK GN22 CALL USD	0,5	7
IT0005012783	BTP ITALIA AP20 EUR	137,7	1 770	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0,4	42
EQUITY LINKED - SEPTEMBER 2019				OTHERS (*) - SEPTEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1649517742	CS OC FD LINK NV21 USD	1,5	16	CH0460907329	CS OC FD LINK AP22 USD	0,4	7
CH0460907329	CS OC FD LINK AP22 USD	0,4	7	CH0460899674	CS OC FD LINK ST22 USD	0,2	3
CH0460899674	CS OC FD LINK ST22 USD	0,2	3				

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

News

In September, on MOT market 4 Italian Government bonds and 13 instruments were listed; whereas on the ExtraMOT market 9 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT PRO³ of ExtraMOT market at request of the issuer:

- EURO 10.000.000,00 – TASSO FISSO 3% CON SCADENZA 12 SETTEMBRE 2026 (IT0005384315)
- Brandini Tf 3,95% Mar21 Amort Eur (IT0005385312)