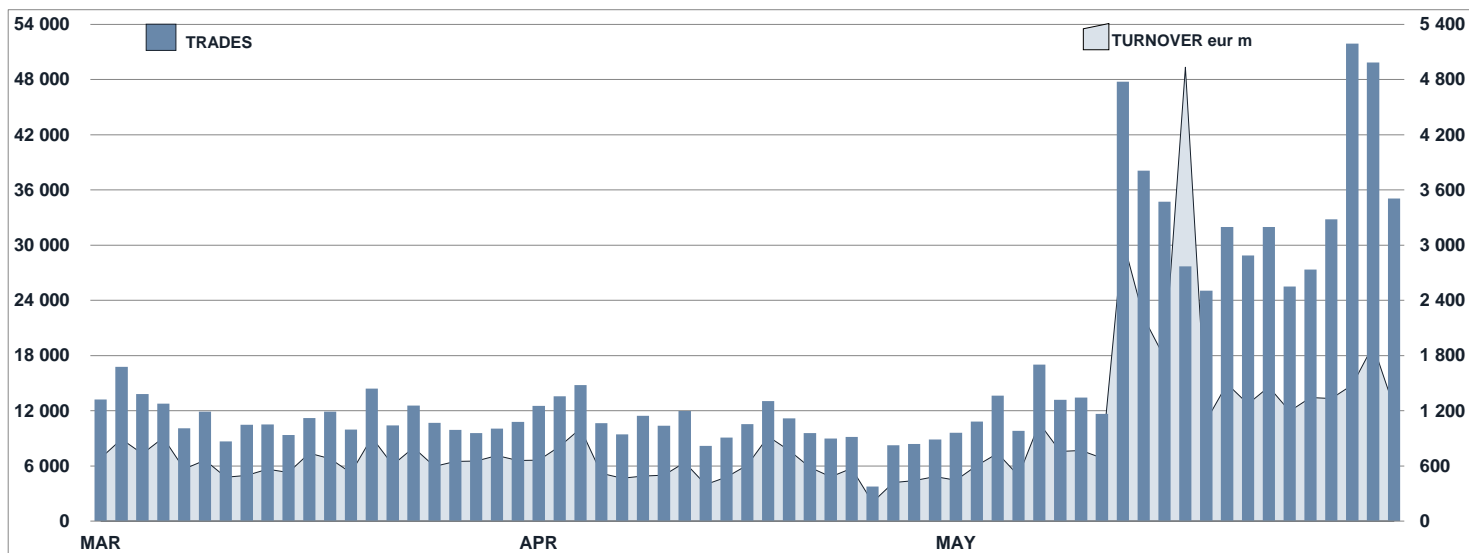




FIXED INCOME Statistics

May 2018

FIXED INCOME DAILY TURNOVER

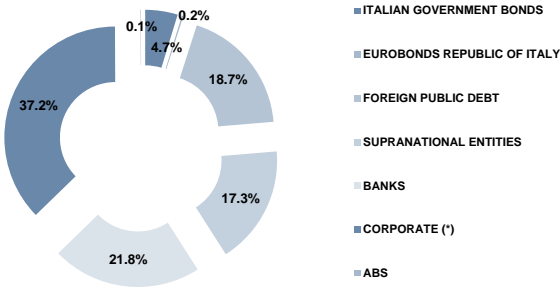


MAIN INDICATORS

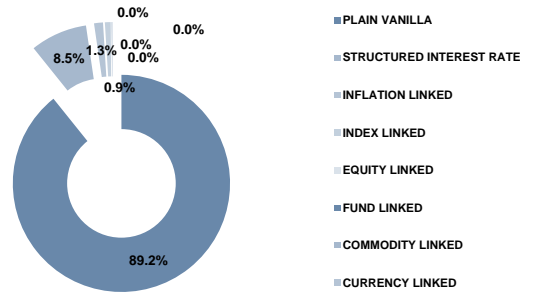
	LISTED BOND					TRADING					
	DEC 2017	APRIL 2018		MAY 2018		APRIL 2018		MAY 2018		JAN - MAY 2018	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2018	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2018	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	124	128	16	127	19	131 984	10 161.2	494 978	29 807.6	1 167 179	79 620.1
DMOT - BONDS	207	193	-	190	-	13 308	208.5	20 976	322.8	83 180	1 300.3
EUROMOT	1 022	1 066	91	1 077	108	55 577	959.4	67 244	1 030.4	279 503	4 788.2
EXTRAMOT	1 254	1 291	86	1 297	103	2 836	124.7	4 569	196.2	18 721	831.4
<i>of which BONDS IN DISTRIBUTION</i>	-	2	6	-	6	1 114	165.1	63	3.2	1 371	351.7
TOTAL	2 607	2 678	193	2 691	230	203 705	11 453.9	587 767	31 357.0	1 548 583	86 540.1
ISSUERS											
ITALIAN GOVERNMENT BONDS	124	128	16	127	19	131 984	10 161.2	494 978	29 807.6	1 167 179	79 620.1
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	905	13.3	2 740	40.0	8 374	137.2
FOREIGN PUBLIC DEBT	495	500	31	504	40	12 608	227.2	19 969	387.5	79 636	1 651.6
SUPRANATIONAL ENTITIES	431	458	43	465	51	31 311	425.8	29 339	411.8	131 496	1 876.4
BANKS	578	583	35	586	42	18 193	288.3	26 606	421.4	107 664	1 713.0
CORPORATE (*)	972	1 001	67	1 001	77	8 704	338.2	14 135	288.5	54 234	1 541.8
ABS	2	2	-	2	-	-	-	-	-	-	-
TOTAL	2 607	2 678	193	2 691	230	203 705	11 453.9	587 767	31 357.0	1 548 583	86 540.1
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	2 207	2 276	170	2 288	200	55 882	1 066.7	71 209	1 223.0	285 156	5 526.0
STRUCTURED INTEREST RATE	217	216	4	217	7	14 595	201.5	20 511	301.9	91 950	1 292.6
INFLATION LINKED	34	34	2	34	2	904	20.3	626	13.6	2 384	74.8
INDEX LINKED	22	21	1	22	2	337	3.9	437	10.3	1 889	25.5
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	2	0.3	6	0.5	23	1.2
COMMODITY LINKED	1	1	-	1	-	1	0.0	-	-	2	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	124	128	16	127	19	131 984	10 161.2	494 978	29 807.6	1 167 179	79 620.1
TOTAL	2 607	2 678	193	2 691	230	203 705	11 453.9	587 767	31 357.0	1 548 583	86 540.1

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 - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005332835	BTP ITALIA MG26 EUR	8 045.1	69 533
IT0005217390	BTP TF 2.8% MZ67 EUR	1 670.4	56 691
IT0005162828	BTP TF 2.7% MZ47 EUR	930.7	30 053
IT0005323032	BTP TF 2.00% FB28 EUR	904.7	20 365
IT0005083057	BTP TF 3,25% ST46 EUR	797.8	23 250

FOREIGN PUBLIC DEBT - MAY 2018

ISIN	DESC	eur m	TRADES
XS1085735899	PORTUGAL TF 5,125% OT24 USD	25.7	1 727
PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	19.4	662
GR0138015814	GGB TF 4,2% GE42 EUR	14.9	1 096
PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	14.3	574
DE0001102440	BUND TF 0,5% FB28 EUR	11.3	174

EUROBONDS REPUBLIC OF ITALY - MAY 2018

ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	25.3	1 983
US465410AH18	ITALY SET23USD 6,875	6.5	431
XS0098449456	ITALY 29EUR FRN	5.0	231
XS0100688190	ITALY 19EUR FRN	3.1	86
BE0000346552	BELGIUM GREEN BOND TF 1,25% AP33 EUR	0.1	9

SUPRANATIONAL ENTITIES - MAY 2018

ISIN	DESC	eur m	TRADES
XS1115184753	EIB TF 9,25% OT24 TRY	18.4	1 819
XS1167524922	EIB TF 8,125% DC26 ZAR	13.9	925
XS0648456167	EIB LG18 TRY 9,25	11.0	705
US298785GC43	EIB TF 1% GN18 USD	10.5	119
XS1075219763	EIB TF 8,75% ST21 TRY	9.7	1 034

BANKS - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	21.1	1 677
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	19.2	1 224
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	15.4	1 042
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	15.0	1 127
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	14.6	634

CORPORATE - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	39.7	1 339
XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	39.4	2 979
XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	25.0	285
XS1768650167	GS FIN CORP MC MZ28 EUR	19.0	603
XS1747134564	CARRARO INT TF GE25 CALL EUR	17.1	1 340

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2.8% MZ67 EUR	1 670.4	56 691
IT0005162828	BTP TF 2.7% MZ47 EUR	930.7	30 053
IT0005323032	BTP TF 2.00% FB28 EUR	904.7	20 365
IT0005083057	BTP TF 3,25% ST46 EUR	797.8	23 250
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	679.7	3 687

STRUCTURED INTEREST RATE - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	39.7	1 339
XS1768650167	GS FIN CORP MC MZ28 EUR	19.0	603
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	14.6	634
IT0004457070	UBI MZ19 MC SUB CALL	12.7	715
IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	11.7	814

INFLATION LINKED - MAY 2018

ISIN	DESC	eur m	TRADES
IT0005332835	BTP ITALIA MG26 EUR	8 045.1	69 533
IT0005312142	BTP ITALIA NV23 EUR	690.6	7 212
IT0005012783	BTP ITALIA AP20 EUR	564.4	6 483
IT0005217770	BTP ITALIA OT24 EUR	409.7	4 346
IT0005174906	BTP ITALIA AP24 EUR	397.4	4 990

INDEX LINKED - MAY 2018

ISIN	DESC	eur m	TRADES
XS1739518337	CS OC IND LINK MZ21 USD	5.2	34
IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.0	39
IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.9	58
XS1233613188	WORLD BANK MC LC23 USD GREEN GROWTH BOND	0.8	104
IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.8	48

EQUITY LINKED - MAY 2018

ISIN	DESC	eur m	TRADES
XS1649517742	CS OC FD LINK NV21 USD	0.5	6

OTHERS (*) - MAY 2018

ISIN	DESC	eur m	TRADES
XS1649517742	CS OC FD LINK NV21 USD	0.5	6

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

News

In May, on MOT market 3 Italian Government bonds and 17 instruments were listed; whereas on the ExtraMOT market 17 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:
 FECS PARTECIPAZIONI S.p.A. - 4,25% 2018-2024 (IT000531540)
 3,25% CAR CLINIC Fixed Rate Bond 2018-2023 (IT0005334039)

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