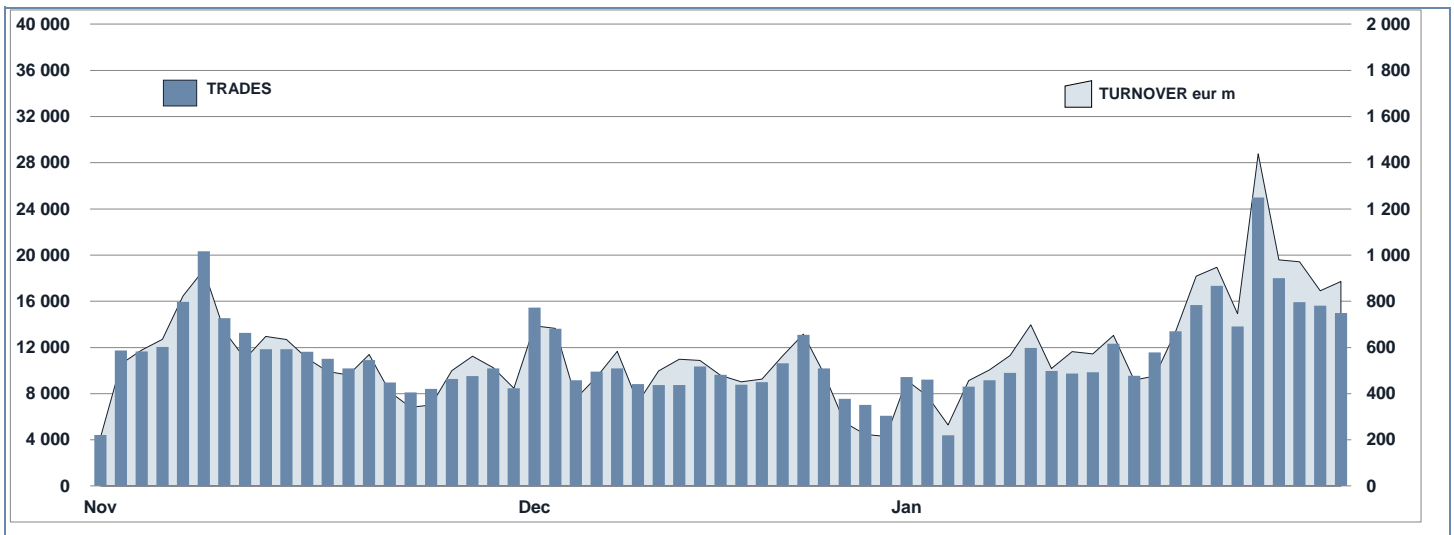




## FIXED INCOME Statistics

January 2020

### FIXED INCOME DAILY TURNOVER

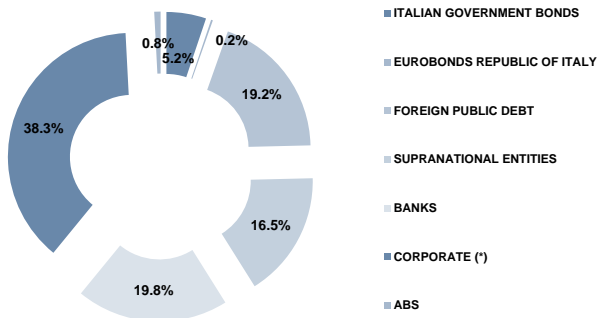


### MAIN INDICATORS

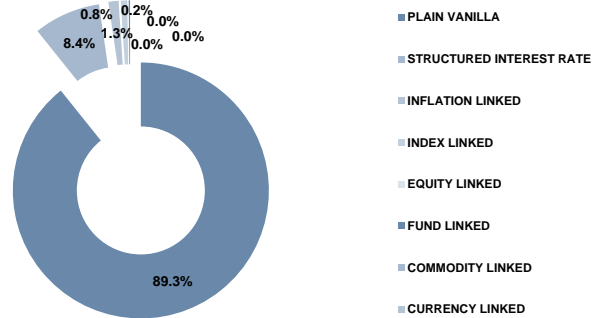
	LISTED BOND					TRADING						
	DEC 2018		DECEMBER 2019		JANUARY 2020		NOVEMBER 2019		DECEMBER 2019		JANUARY 2020	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2020	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2020	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
<b>MARKET SEGMENTS</b>												
DMOT - ITALIAN GOVERNMENT BONDS	127	131	40	132	4	170 597	10 305.3	123 057	7 477.5	206 975	13 667.2	
DMOT - BONDS	163	114	3	107	1	12 085	183.0	9 457	139.2	15 474	256.1	
EUROMOT	1 056	1 020	126	1 020	17	47 502	769.1	40 526	815.3	47 428	820.2	
EXTRAMOT	1 307	1 307	149	1 292	3	4 140	162.2	3 847	143.7	5 431	231.5	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	6	2	2	4	0.3	2 452	200.0	14	0.3	
<b>TOTAL</b>	<b>2 653</b>	<b>2 572</b>	<b>318</b>	<b>2 551</b>	<b>25</b>	<b>234 324</b>	<b>11 419.7</b>	<b>176 887</b>	<b>8 575.7</b>	<b>275 308</b>	<b>14 974.9</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	127	131	40	132	4	170 597	10 305.3	123 057	7 477.5	206 975	13 667.2	
EUROBONDS REPUBLIC OF ITALY	5	8	4	6	-	2 189	123.5	1 866	76.9	2 471	145.5	
FOREIGN PUBLIC DEBT	490	481	61	490	12	10 451	206.2	8 615	178.0	10 249	221.3	
SUPRANATIONAL ENTITIES	451	423	35	420	5	23 775	309.0	18 496	264.2	24 476	351.9	
BANKS	566	523	58	506	-	16 262	251.9	11 917	178.5	13 498	250.1	
CORPORATE (*)	1 009	986	105	976	3	11 050	223.7	12 936	400.7	17 639	339.0	
ABS	5	20	15	21	1	-	-	-	-	-	-	
<b>TOTAL</b>	<b>2 653</b>	<b>2 572</b>	<b>318</b>	<b>2 551</b>	<b>25</b>	<b>234 324</b>	<b>11 419.7</b>	<b>176 887</b>	<b>8 575.7</b>	<b>275 308</b>	<b>14 974.9</b>	
(*) BOC and BOP are included												
<b>TYPE OF STRUCTURE</b>												
PLAIN VANILLA	2 256	2 178	251	2 159	21	45 932	883.4	39 655	924.5	51 945	1 078.6	
STRUCTURED INTEREST RATE	214	206	20	204	-	16 891	210.0	13 361	159.7	15 676	214.0	
INFLATION LINKED	33	32	3	31	-	349	9.2	430	6.7	322	9.1	
INDEX LINKED	21	20	1	20	-	526	6.6	373	5.0	376	5.2	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	1	4	3	4	-	29	5.2	11	2.4	14	0.9	
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	127	131	40	132	4	170 597	10 305.3	123 057	7 477.5	206 975	13 667.2	
<b>TOTAL</b>	<b>2 653</b>	<b>2 572</b>	<b>318</b>	<b>2 551</b>	<b>25</b>	<b>234 324</b>	<b>11 419.7</b>	<b>176 887</b>	<b>8 575.7</b>	<b>275 308</b>	<b>14 974.9</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 - JANUARY 2020				FOREIGN PUBLIC DEBT - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	2 116.4	44 700	XS1085735899	PORTUGAL TF 5,125% OT24 USD	15.8	564
IT0005398406	BTP TF 2,45% ST50 EUR	834.8	16 463	DE0001102473	BUND TF 0% AG29 EUR	15.3	19
IT0005383309	BTP TF 1,35% AP30 EUR	824.9	13 162	US912810R660	USA T-BOND TF 2,5% FB45 USD	9.9	329
IT0005162828	BTP TF 2,7% MZ47 EUR	575.9	10 184	GR0138015814	GGB TF 4,2% GE42 EUR	7.6	190
IT0005094088	BTP TF 1,65% MZ32 EUR	511.1	9 417	US900123CM05	TURKEY TF 5,75% MG47 USD	5.7	31

EUROBONDS REPUBLIC OF ITALY - JANUARY 2020				SUPRANATIONAL ENTITIES - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	88.0	445	XS1524609531	EIB TF 5,5% GE23 MXN	18.4	1 296
US465410BG26	ITALY 33USD 5,375	29.7	1 451	XS1605368536	EIB TF 8% MG27 ZAR	12.0	804
US465410BY32	ITALY TF 2,875% OT29 USD	14.1	70	XS1555330999	EIB TF 1,5% GE24 NOK	11.1	336
US465410AH18	ITALY SET23USD 6,875	5.8	303	XS1115184753	EIB TF 9,25% OT24 TRY	10.9	950
US465410BX58	ITALY TF 2,375% OT24 USD	4.1	18	XS1075219763	EIB TF 8,75% ST21 TRY	7.9	638

BANKS - JANUARY 2020				CORPORATE - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	17.5	353	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	78.3	5 603
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	11.1	556	XS2083187059	ALERION GREEN TF 3,125% DC25 CALL EUR	30.3	1 856
XS2031926731	MPS TF 10,5% LG29 SUB TIER2 EUR	9.8	72	IT0005374043	CDP MC GN26 EUR	25.2	1 703
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	8.5	392	IT0005090995	CDP MC MZ22 EUR	22.6	837
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	8.1	530	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	13.9	1 090

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JANUARY 2020				STRUCTURED INTEREST RATE - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	2 116.4	44 700	IT0005374043	CDP MC GN26 EUR	25.2	1 703
IT0005398406	BTP TF 2,45% ST50 EUR	834.8	16 463	IT0005090995	CDP MC MZ22 EUR	22.6	837
IT0005383309	BTP TF 1,35% AP30 EUR	824.9	13 162	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	17.5	353
IT0005162828	BTP TF 2,7% MZ47 EUR	575.9	10 184	XS2066560421	IMI OPERA V SC OT26 USD	7.0	322
IT0005094088	BTP TF 1,65% MZ32 EUR	511.1	9 417	IT0005239253	MEDIOBANCA PASSO TV GE23 EUR	6.8	221

INFLATION LINKED - JANUARY 2020				INDEX LINKED - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	377.3	4 606	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.6	98
IT0005332835	BTP ITALIA MG26 EUR	233.3	4 398	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	1.2	116
IT0005012783	BTP ITALIA AP20 EUR	173.2	1 780	CH0472393948	CS OC IND LINK GN22 CALL USD	0.8	23
IT0005174906	BTP ITALIA AP24 EUR	150.4	2 099	XS1586107101	SG SUSTAINABLE MC IND LINK DC22 USD	0.3	36
IT0005253676	BTP ITALIA MG23 EUR	143.9	1 501	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.3	23

EQUITY LINKED - JANUARY 2020				OTHERS (*) - JANUARY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				CH0460899674	CS OC FD LINK ST22 USD	0.4	6
				CH0491326630	CS OC FD LINK MZ23 USD	0.3	4
				CH0460907329	CS OC FD LINK AP22 USD	0.1	2
				XS1649517742	CS OC FD LINK NV21 USD	0.1	2

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

News

In January, on MOT market 4 Italian Government bonds and 18 instruments were listed; whereas on the ExtraMOT market 3 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT PRO and ExtraMOT PRO<sup>3</sup> of ExtraMOT market at request of the issuer:

- EUROPA FACTOR S.p.A. MINI BOND 4,90% – 2024 (IT0005396251)
- EUROPA FACTOR S.p.A. MINI BOND 5,15% – 2026 (IT0005396319)
- Futura 2019 Euro 158,000,000.00 Class A Asset Backed Floating Rate Notes due 2044 (IT0005395402)

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