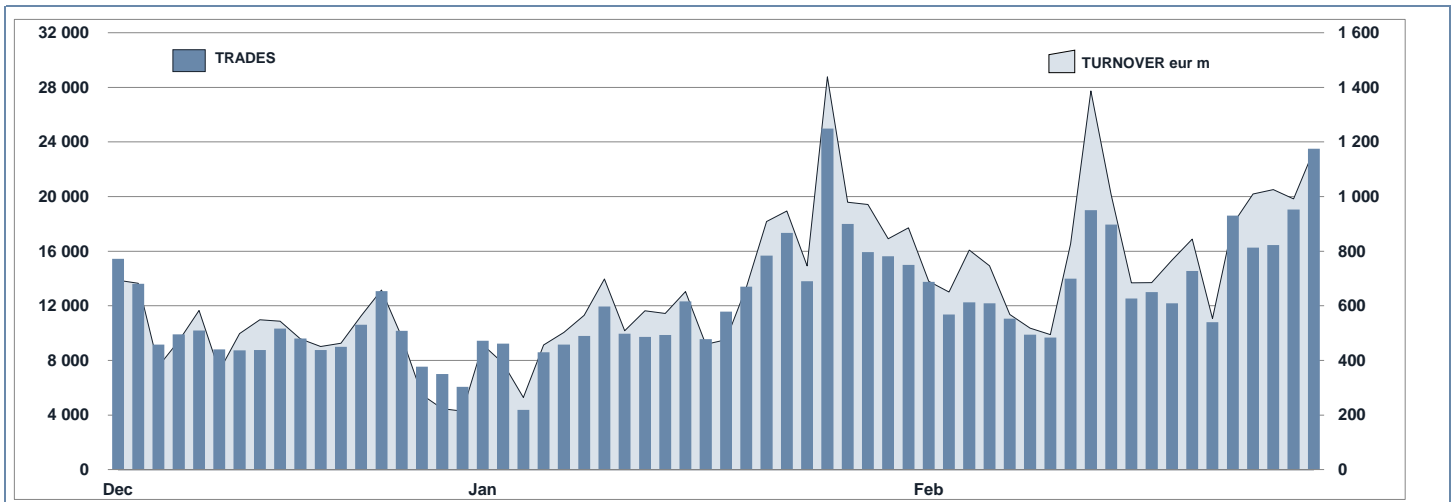




FIXED INCOME Statistics

February 2020

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2019		JANUARY 2020		FEBRUARY 2020		JANUARY 2020		FEBRUARY 2020		JAN - FEB 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	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	131	132	4	133	8	206 975	13 667.2	204 958	14 669.7	411 933	28 336.9	
DMOT - BONDS	114	107	1	105	1	15 474	256.1	17 724	299.7	33 198	555.8	
EUROMOT	1 020	1 020	17	1 029	33	47 428	820.2	59 116	1 094.6	106 544	1 914.8	
EXTRAMOT	1 307	1 292	3	1 286	8	5 431	231.5	6 307	260.2	11 738	491.7	
of which BONDS IN DISTRIBUTION	-	2	2	-	2	14	0.3	2 154	37.9	2 168	38.2	
TOTAL	2 572	2 551	25	2 553	50	275 308	14 974.9	288 105	16 324.3	563 413	31 299.2	

	DEC 2019		JANUARY 2020		FEBRUARY 2020		JANUARY 2020		FEBRUARY 2020		JAN - FEB 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	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	132	4	133	8	206 975	13 667.2	204 958	14 669.7	411 933	28 336.9	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	2 471	145.5	3 285	217.1	5 756	362.6	
FOREIGN PUBLIC DEBT	481	490	12	494	22	10 249	221.3	12 064	266.2	22 313	487.4	
SUPRANATIONAL ENTITIES	423	420	5	420	8	24 476	351.9	31 136	453.8	55 612	805.7	
BANKS	523	506	-	504	3	13 498	250.1	18 663	354.5	32 161	604.6	
CORPORATE (*)	986	976	3	974	5	17 639	339.0	17 999	363.0	35 638	702.1	
ABS	20	21	1	22	4	-	-	-	-	-	-	
TOTAL	2 572	2 551	25	2 553	50	275 308	14 974.9	288 105	16 324.3	563 413	31 299.2	

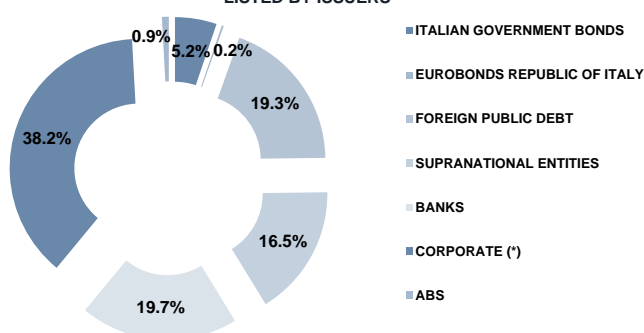
(*) BOC and BOP are included

TYPE OF STRUCTURE

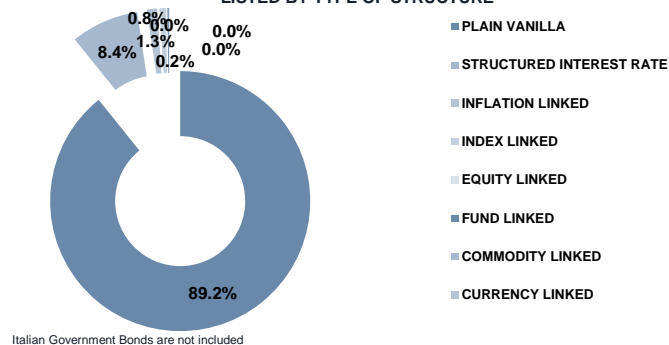
	DEC 2019	JANUARY 2020	FEBRUARY 2020	JANUARY 2020	FEBRUARY 2020	JAN - FEB 2020
	LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES
	END of MONTH	END of MONTH	BEGIN of JAN 2020	END of MONTH	BEGIN of JAN 2020	number
PLAIN VANILLA	2 178	2 159	21	2 159	40	51 945
STRUCTURED INTEREST RATE	206	204	-	204	1	15 676
INFLATION LINKED	32	31	-	31	-	322
INDEX LINKED	20	20	-	20	-	376
EQUITY LINKED	1	1	-	1	-	5.2
FUND LINKED	4	4	-	4	-	14
COMMODITY LINKED	-	-	-	1	1	-
CURRENCY LINKED	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	131	132	4	133	8	206 975
TOTAL	2 572	2 551	25	2 553	50	275 308

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 - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 953.4	38 319
IT0005402117	BTP TF 1,45% MZ36 EUR	1 135.8	20 503
IT0005398406	BTP TF 2,45% ST50 EUR	645.9	11 797
IT0005162828	BTP TF 2,7% MZ47 EUR	480.5	7 373
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	465.4	4 556

FOREIGN PUBLIC DEBT - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
US912810RK60	USA T-BOND TF 2,5% FB45 USD	16.1	393
XS1085735899	PORTUGAL TF 5,125% OT24 USD	15.7	701
GR0138015814	GGB TF 4,2% GE42 EUR	12.3	381
PT0TE50E0007	PORTUGAL TF 4,1% AP37 EUR	10.7	136
US900123CM05	TURKEY TF 5,75% MG47 USD	7.0	40

EUROBONDS REPUBLIC OF ITALY - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	110.3	495
US465410BG26	ITALY 33USD 5,375	48.2	2 068
US465410BY32	ITALY TF 2,875% OT29 USD	34.2	144
US465410AH18	ITALY SET23USD 6,875	10.9	405
US465410BX58	ITALY TF 2,375% OT24 USD	10.4	51

SUPRANATIONAL ENTITIES - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
XS1524609531	EIB TF 5,5% GE23 MXN	31.0	1 934
XS1605368536	EIB TF 8% MG27 ZAR	12.2	696
XS1342860167	EIB TF 4,75% GE21 MXN	11.5	805
XS1115184753	EIB TF 9,25% OT24 TRY	11.0	1 112
XS1075219763	EIB TF 8,75% ST21 TRY	10.8	1 050

BANKS - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	15.8	753
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.1	762
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	12.5	535
IT0001200390	COMIT-98/28 ZC	11.9	748
XS1341083555	IMI COLLEZIO MC GE26 EUR	11.7	576

CORPORATE - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005394884	INTEK GROUP TF 4,5% FB25 CALL EUR	59.5	4 032
IT0005374043	CDP MC GN26 EUR	46.0	2 686
IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	22.6	1 385
IT0005090995	CDP MC MZ22 EUR	22.0	869
XS0214965963	TELECOM IT 5,25% MA55 EUR	21.5	167

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 953.4	38 319
IT0005402117	BTP TF 1,45% MZ36 EUR	1 135.8	20 503
IT0005398406	BTP TF 2,45% ST50 EUR	645.9	11 797
IT0005162828	BTP TF 2,7% MZ47 EUR	480.5	7 373
IT0005331878	CCT-EU TV EUR6M+0,55% ST25 EUR	465.4	4 556

STRUCTURED INTEREST RATE - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005374043	CDP MC GN26 EUR	46.0	2 686
IT0005090995	CDP MC MZ22 EUR	22.0	869
XS1341083555	IMI COLLEZIO MC GE26 EUR	11.7	576
XS1490787113	IMI COLLEZIO MC ST26 EUR	10.7	438
XS1365236196	WORLD BANK TF MZ26 CALL USD	10.0	781

INFLATION LINKED - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	286.7	4 059
IT0005328835	BTP ITALIA MG26 EUR	224.7	4 041
IT0005012783	BTP ITALIA AP20 EUR	210.9	1 389
IT0005174906	BTP ITALIA AP24 EUR	151.2	1 973
IT0005253676	BTP ITALIA MG23 EUR	148.0	1 495

INDEX LINKED - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
XS1739518337	CS OC IND LINK MZ21 USD	9.9	5
XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	4.1	274
XS1917890285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	1.1	91
IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.7	27
IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.6	32

EQUITY LINKED - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
CH0491326630	CS OC FD LINK MZ23 USD	2.1	29
XS1649617742	CS OC FD LINK NV21 USD	1.1	9
CH0490907329	CS OC FD LINK AP22 USD	0.5	10
CH0460899674	CS OC FD LINK ST22 USD	0.4	7
CH0493463738	CS OC COM LINK FB23 USD	0.1	12

OTHERS (*) - FEBRUARY 2020

ISIN	DESC	eur m	TRADES
CH0491326630	CS OC FD LINK MZ23 USD	2.1	29
XS1649617742	CS OC FD LINK NV21 USD	1.1	9
CH0490907329	CS OC FD LINK AP22 USD	0.5	10
CH0460899674	CS OC FD LINK ST22 USD	0.4	7
CH0493463738	CS OC COM LINK FB23 USD	0.1	12

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

News

In February, on MOT market 4 Italian Government bonds and 16 instruments were listed; whereas on the ExtraMOT market 5 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT PRO and ExtraMOT PRO3 of ExtraMOT market at request of the issuer:

Valsabbina SPV 1 Class A Residential Mortgages Asset Backed Floating Rate Notes due October 2060 (IT0004783848)
 Antonio Carraro – 110th Anniversary bond (IT0005399123)
 Codess Euro 10.000.000,00 Obbligazioni 3,85% 2020 – 2027 (IT0005399701)
 CDP Issue of Euro 750,000,000 1.00 per cent. Fixed Rate Notes due 11 February 2030 (IT0005399586)
 Mercedes-Benz Financial Services Italia S.p.A. €250,000,000 Floating Rate Notes due February 24, 2022 (IT0005402943)

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