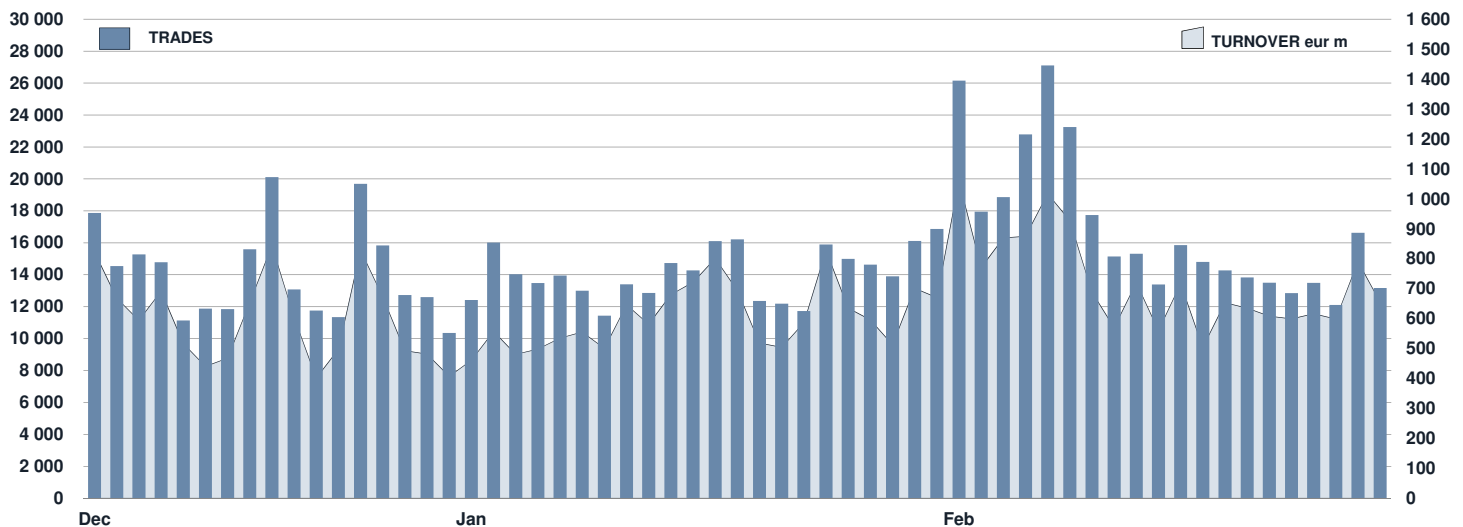




FIXED INCOME Statistics

February 2019

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	LISTED BOND					TRADING						
	DEC 2018		JANUARY 2019		FEBRUARY 2019		JANUARY 2019		FEBRUARY 2019		JAN - FEB 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	128	4	129	8	237 049	12 039.6	264 668	13 275.7	501 717	25 315.3	
DMOT - BONDS	163	156	2	151	2	14 004	203.3	12 469	178.1	26 473	381.3	
EUROMOT	1 056	1 062	26	1 074	42	53 486	825.2	55 401	797.5	108 887	1 622.8	
EXTRAMOT	1 307	1 304	9	1 301	17	6 054	195.9	5 671	182.9	11 725	378.8	
<i>of which BONDS IN DISTRIBUTION</i>	-	1	1	-	1	7	0.1	4	0.0	11	0.1	
TOTAL	2 653	2 650	41	2 655	69	310 593	13 264.0	338 209	14 434.2	648 802	27 698.2	
ISSUERS												
ITALIAN GOVERNMENT BONDS	127	128	4	129	8	237 049	12 039.6	264 668	13 275.7	501 717	25 315.3	
EUROBONDS REPUBLIC OF ITALY	5	6	1	6	1	2 209	34.7	1 952	34.9	4 161	69.6	
FOREIGN PUBLIC DEBT	490	489	6	500	20	12 343	285.0	13 045	233.3	25 388	518.3	
SUPRANATIONAL ENTITIES	451	456	13	456	14	25 742	365.5	25 482	340.4	51 224	705.9	
BANKS	566	560	9	556	11	21 999	335.9	23 095	359.7	45 094	695.6	
CORPORATE (*)	1 009	1 006	8	1 003	15	11 251	203.3	9 967	190.2	21 218	393.5	
ABS	5	5	-	5	-	-	-	-	-	-	-	
TOTAL	2 653	2 650	41	2 655	69	310 593	13 264.0	338 209	14 434.2	648 802	27 698.2	

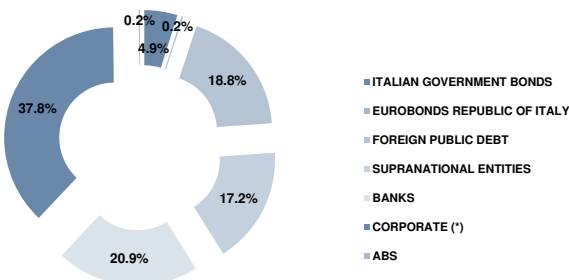
(*) BOC and BOP are included

TYPE OF STRUCTURE

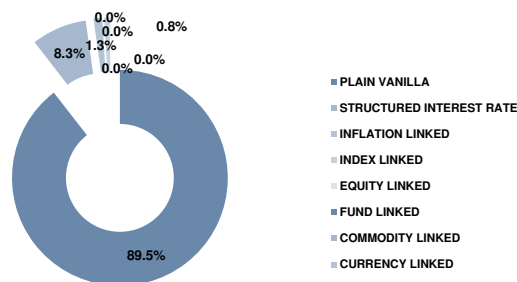
PLAIN VANILLA	2 256	2 254	33	2 261	56	54 623	965.7	53 063	882.4	107 686	1 848.1
STRUCTURED INTEREST RATE	214	212	3	209	4	18 134	246.2	19 826	263.8	37 960	510.0
INFLATION LINKED	33	33	1	33	1	319	7.7	297	7.4	616	15.1
INDEX LINKED	21	21	-	21	-	466	4.4	352	4.6	818	9.0
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	1	-	1	-	2	0.4	3	0.4	5	0.7
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	127	128	4	129	8	237 049	12 039.6	264 668	13 275.7	501 717	25 315.3
TOTAL	2 653	2 650	41	2 655	69	310 593	13 264.0	338 209	14 434.2	648 802	27 698.2

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 2019				FOREIGN PUBLIC DEBT - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	1 062.5	18 239	XS1085735899	PORTUGAL TF 5,125% OT24 USD	21.0	1 056
IT0005273013	BTP TF 3,45% MZ48 EUR	805.5	21 193	GR0138015814	GGB TF 4,2% GE42 EUR	13.0	689
IT0005217390	BTP TF 2,8% MZ67 EUR	553.8	18 534	PT0TESOE0007	PORTUGAL TF 4,1% AP37 EUR	5.1	200
IT0005321325	BTP TF 2,95% ST38 EUR	379.5	9 512	GR0133011248	GGB TF 4% GE37 EUR	5.1	377
IT0005083057	BTP TF 3,25% ST46 EUR	367.0	11 885	PT0TEBOE0020	PORTUGAL TF 4,1% FB45 EUR	4.9	178

EUROBONDS REPUBLIC OF ITALY - FEBRUARY 2019				SUPRANATIONAL ENTITIES - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	23.5	1 453	XS1605368536	EIB TF 8% MG27 ZAR	11.3	821
US465410AH18	ITALY SET23USD 6,875	6.6	317	XS1748439533	EIB TF 7,5% GE23 BRL	8.1	794
XS0098449456	ITALY 29EUR FRN	2.3	139	XS1894628244	EBRD TF 30% GE20 TRY	7.7	861
ES0000012E51	OBBLIGACIONES TF 1,45% AP29 EUR	1.9	18	XS1167524922	EIB TF 8,125% DC26 ZAR	7.0	466
XS0100688190	ITALY 19EUR FRN	0.5	24	XS1115184753	EIB TF 9,25% OT24 TRY	5.9	618

BANKS - FEBRUARY 2019				CORPORATE - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1937019062	IMI SERIE XI MC GE25 USD	58.2	2 830	IT0005090995	CDP MC M222 EUR	20.9	1 073
XS1937018841	IMI SERIE IX MC GE27 EUR	22.7	1 143	XS1747134564	CARRARO INT TF GE25 CALL EUR	13.3	1 015
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	14.2	920	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	13.2	687
IT0005056483	MEDIOBANCA TF 3% OT19 USD	13.8	611	XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	8.1	577
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	12.7	816	US87927VAF58	TELECOM CAP TF 6,375% NV33 CALL USD	7.8	669

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - FEBRUARY 2019				STRUCTURED INTEREST RATE - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005340929	BTP TF 2,80% DC28 EUR	1 062.5	18 239	XS1937019062	IMI SERIE XI MC GE25 USD	58.2	2 830
IT0005273013	BTP TF 3,45% MZ48 EUR	805.5	21 193	XS1937018841	IMI SERIE IX MC GE27 EUR	22.7	1 143
IT0005217390	BTP TF 2,8% MZ67 EUR	553.8	18 534	IT0005090995	CDP MC M222 EUR	20.9	1 073
IT0005321325	BTP TF 2,95% ST38 EUR	379.5	9 512	XS1854164370	IMI OPERA I SC LG24 USD	10.8	827
IT0005083057	BTP TF 3,25% ST46 EUR	367.0	11 885	XS1854164024	IMI OPERA II SC LG26 EUR	8.2	706

INFLATION LINKED - FEBRUARY 2019				INDEX LINKED - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	199.4	2 143	XS1739518337	CS OC IND LINK MZ21 USD	1.2	14
IT0005332835	BTP ITALIA MG26 EUR	157.6	3 734	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	1.0	123
IT0005058919	BTP ITALIA OT20 EUR	125.4	1 134	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.7	56
IT0005253676	BTP ITALIA MG23 EUR	99.0	2 852	XS1586107101	SG SUSTAINABLE MC IND LINK DC22 USD	0.3	16
IT0005174906	BTP ITALIA AP24 EUR	82.6	2 601	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	20

EQUITY LINKED - FEBRUARY 2019				OTHERS (*) - FEBRUARY 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.4	3

(*) 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 8 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:

Minibond Short Term Berti Group S.p.A. 4,20% - 09.12.2019 Callable (IT0005359994)
 Minibond Short Term Brandini S.p.A. 4% - 08.08.2019 Callable (IT0005360117)

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