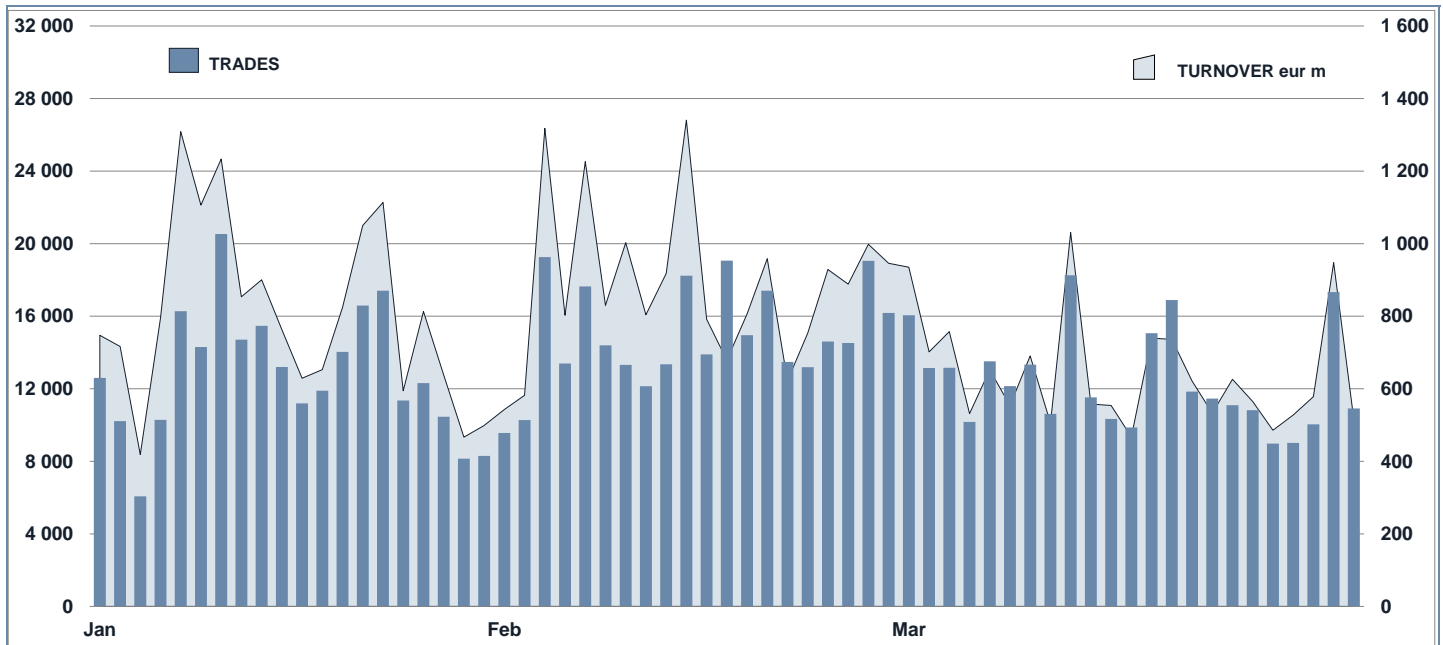




FIXED INCOME Statistics

March 2021

FIXED INCOME DAILY TURNOVER

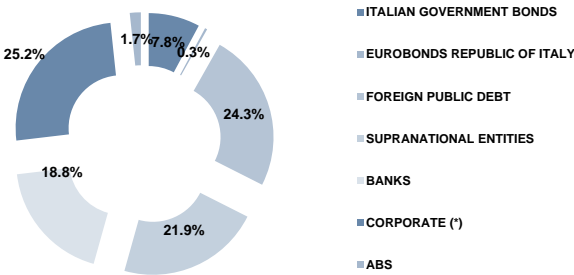


MAIN INDICATORS

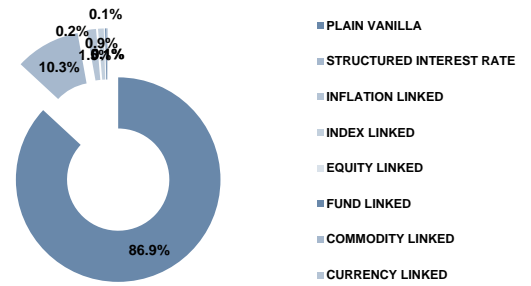
	LISTED BOND					TRADING					
	DEC 2020	FEBRUARY 2021		MARCH 2021		FEBRUARY 2021		MARCH 2021		JAN - MAR 2021	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2021	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2021	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	152	156	9	159	14	238 654	16 477.2	220 942	13 741.3	667 551	45 509.8
DMOT - BONDS	79	1 130	-	72	-	9 343	163.9	8 722	138.0	26 697	441.7
EUROMOT	1 084	679	70	1 128	94	49 105	1 054.2	55 062	892.5	142 120	2 606.1
EXTRAMOT	814	73	4	669	8	797	42.3	821	40.2	2 395	115.1
of which BONDS IN DISTRIBUTION	-	1	2	-	2	305	205.1	24	4.9	329	210.0
TOTAL	2 129	2 038	83	2 028	116	297 899	17 737.6	285 547	14 811.9	838 763	48 672.8
ISSUERS											
ITALIAN GOVERNMENT BONDS	152	156	9	159	14	238 654	16 477.2	220 942	13 741.3	667 551	45 509.8
EUROBONDS REPUBLIC OF ITALY	7	7	-	7	-	2 308	109.1	2 364	152.9	6 474	354.0
FOREIGN PUBLIC DEBT	489	493	25	492	31	13 239	304.8	13 134	209.0	34 947	716.0
SUPRANATIONAL ENTITIES	428	445	29	444	41	19 763	257.6	25 339	321.4	62 324	826.2
BANKS	410	382	15	381	22	13 237	222.1	13 640	230.9	38 559	640.4
CORPORATE (*)	612	523	4	511	5	10 698	366.8	10 128	156.4	28 908	626.3
ABS	31	32	1	34	3	-	-	-	-	-	-
TOTAL	2 129	2 038	83	2 028	116	297 899	17 737.6	285 547	14 811.9	838 763	48 672.8
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	1 728	1 634	69	1 624	96	45 697	1 060.5	51 289	886.4	132 198	2 615.5
STRUCTURED INTEREST RATE	194	193	3	192	4	12 863	182.3	12 424	167.0	36 890	500.9
INFLATION LINKED	28	28	2	28	2	388	11.9	460	9.7	1 127	28.5
INDEX LINKED	19	19	-	17	-	224	3.3	372	5.9	810	12.2
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	4	4	-	4	-	45	2.1	31	1.4	86	5.1
COMMODITY LINKED	1	1	-	1	-	1	0.0	2	0.0	5	0.1
CURRENCY LINKED	2	2	-	2	-	27	0.2	27	0.2	96	0.7
ITALIAN GOVERNMENT BONDS	152	156	9	159	14	238 654	16 477.2	220 942	13 741.3	667 551	45 509.8
TOTAL	2 129	2 038	83	2 028	116	297 899	17 737.6	285 547	14 811.9	838 763	48 672.8

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 - MARCH 2021				FOREIGN PUBLIC DEBT - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	1 450.7	36 248	XS2201851685	ROMANIA TF 4% FB51 USD	16.0	1 563
IT0005217390	BTP TF 2,8% MZ67 EUR	963.6	25 781	XS2258400162	ROMANIA TF 2,625% DC40 EUR	10.9	835
IT0005433195	BTP TF 0,95% MZ37 EUR	556.4	14 124	XS2109813142	ROMANIA TF 3,375% GE50 EUR	8.1	663
IT0005438004	BTPGREEN 1,5%AP45EUR	552.1	13 748	XS1085735899	PORTUGAL TF 5,125% OT24 USD	6.4	344
IT0005410912	BTP ITALIA MG25 EUR	551.9	10 149	DE0001102481	BUND TF 0% AG50 EUR	6.3	229

EUROBONDS REPUBLIC OF ITALY - MARCH 2021				SUPRANATIONAL ENTITIES - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	75.1	352	XS1791714147	WORLD BANK SUSTAINABLE TF 12% MZ23 TRY	18.5	2 300
US465410BG26	ITALY 33USD 5,375	24.1	1 395	XS2105803527	EIB TF 7,25% GE30 ZAR	10.3	665
US465410BY32	ITALY TF 2,875% OT29 USD	21.5	93	XS1605368536	EIB TF 8% MG27 ZAR	9.6	347
US465410CA47	ITALY TF 1,25% FB26 USD	19.1	77	XS1115184753	EIB TF 9,25% OT24 TRY	8.5	1 061
US465410AH18	ITALY SET23USD 6,875	6.0	294	XS1410230806	WORLD BANK MC GN26 USD	8.5	287

BANKS - MARCH 2021				CORPORATE - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2241390983	INTSANPAOLO TF 2,1% NV30 USD	48.0	2 551	XS2289795465	NEWLAT FOOD TF 2,625% FB27 CALL EUR	26.0	1 347
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	19.2	956	IT0005374043	CDP MC GN26 EUR	25.4	1 590
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.8	825	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	18.3	1 373
XS2241390710	INTSANPAOLO SC NV27 USD	10.4	557	XS2083187059	ALERION GREEN TF 3,125% DC25 CALL EUR	10.8	571
IT0001200390	COMIT-98/28 ZC	8.9	518	XS1747134564	CARRARO FIN TF GE25 CALL EUR	9.9	735

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MARCH 2021				STRUCTURED INTEREST RATE - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	1 450.7	36 248	IT0005415291	BTP FUTURA LG30 EUR	275.6	5 284
IT0005217390	BTP TF 2,8% MZ67 EUR	963.6	25 781	IT0005425761	BTP FUTURA NV28 EUR	235.0	4 439
IT0005433195	BTP TF 0,95% MZ37 EUR	556.4	14 124	IT0005374043	CDP MC GN26 EUR	25.4	1 590
IT0005438004	BTPGREEN 1,5%AP45EUR	552.1	13 748	XS2241390710	INTSANPAOLO SC NV27 USD	10.4	557
IT0005398406	BTP TF 2,45% ST50 EUR	320.7	6 973	IT0005090995	CDP MC MZ22 EUR	8.5	382

INFLATION LINKED - MARCH 2021				INDEX LINKED - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	551.9	10 149	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	2.3	139
IT0005436701	BTP1 TF 0,15% MG51 EUR	275.3	3 778	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	1.1	43
IT0005388175	BTP ITALIA OT27 EUR	176.5	2 193	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.8	57
IT0005332835	BTP ITALIA MG26 EUR	144.7	2 561	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	27
IT0005217770	BTP ITALIA OT24 EUR	125.5	1 094	IT0004952401	MEDIOBANCA MB24 INDEX LINKED MC ST21 EUR	0.2	29

EQUITY LINKED - MARCH 2021				OTHERS (*) - MARCH 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				CH0460907329	CS OC FD LINK AP22 USD	0.6	9
				CH0491326630	CS OC FD LINK MZ23 USD	0.5	15
				XS2114121192	GS FIN CORP TF MG25 EUR	0.2	27
				CH0460899674	CS OC FD LINK ST22 USD	0.2	6
				CH0493463738	CS OC COM LINK FB23 USD	0.0	2

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

News

In March, on MOT market 5 Italian Government bonds and 24 instruments were listed; whereas on the ExtraMOT market 4 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:

- Minibond Short Term 05.03.2022 Alessi Domenico S.p.A. T.F. 3,8% -Callable - Securable MCC (IT0005436867)
- IFIS NPL 2021-1 SPV S.r.l. Euro 158,775,000 Class Ax Asset Backed Floating Rate Notes due January 2051 (IT0005439150)
- IFIS NPL 2021-1 SPV S.r.l. Euro 206,225,000 Class Ay Asset Backed Floating Rate Notes due July 2051 (IT0005439176)
- Unicredit S.p.A. Issue of Fixed to Floating Rate Callable Non-Preferred Senior Notes due 19 July 2026 (XS2305029196)

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