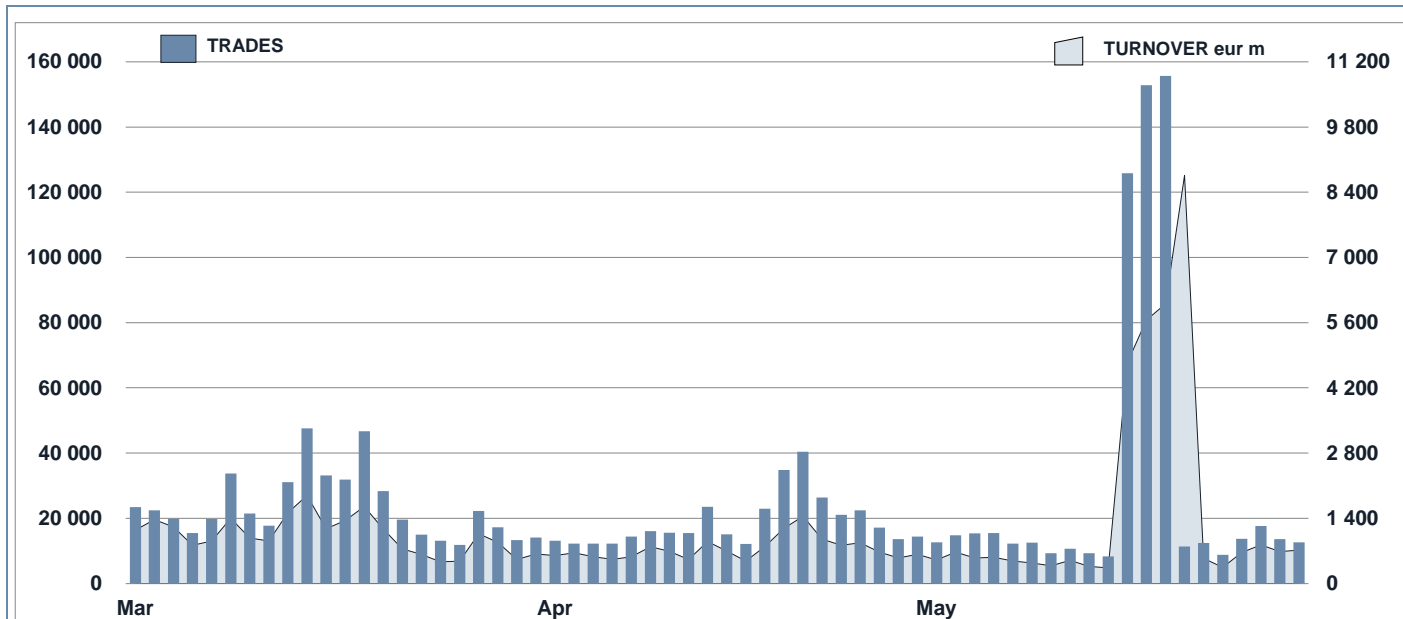




FIXED INCOME Statistics

May 2020

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2019		APRIL 2020		MAY 2020		APRIL 2020		MAY 2020		JAN - MAY 2020	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
	number	number	number	number	number	number	number	eur m	number	eur m	number	eur m

MARKET SEGMENTS

DMOT - ITALIAN GOVERNMENT BONDS	131	133	15	135	19	305 152	13 775.8	587 848	32 744.4	1 719 094	96 001.6
DMOT - BONDS	114	99	1	96	1	12 523	143.8	11 601	146.2	80 396	1 106.8
EUROMOT	1 020	1 032	75	1 035	89	47 652	723.5	38 328	619.2	261 578	4 428.2
EXTRAMOT	1 307	1 279	35	1 280	47	9 912	274.9	7 522	223.0	41 988	1 336.8
of which BONDS IN DISTRIBUTION	-	-	2	-	2	-	-	-	-	2 168	38.2
TOTAL	2 572	2 543	126	2 546	156	375 239	14 917.9	645 299	33 732.8	2 103 056	102 873.4

ISSUERS

ITALIAN GOVERNMENT BONDS	131	133	15	135	19	305 152	13 775.8	587 848	32 744.4	1 719 094	96 001.6
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	2 835	108.7	1 936	101.0	15 138	772.3
FOREIGN PUBLIC DEBT	481	517	60	532	80	13 013	310.0	11 733	231.8	68 063	1 496.7
SUPRANATIONAL ENTITIES	423	424	30	424	34	18 811	226.5	13 764	204.4	116 301	1 632.6
BANKS	523	494	9	487	9	15 369	210.5	13 468	209.6	84 699	1 380.4
CORPORATE (*)	986	947	7	940	12	20 059	286.5	16 550	241.6	99 761	1 589.7
ABS	20	22	5	22	2	-	-	-	-	-	-
TOTAL	2 572	2 543	126	2 546	156	375 239	14 917.9	645 299	33 732.8	2 103 056	102 873.4

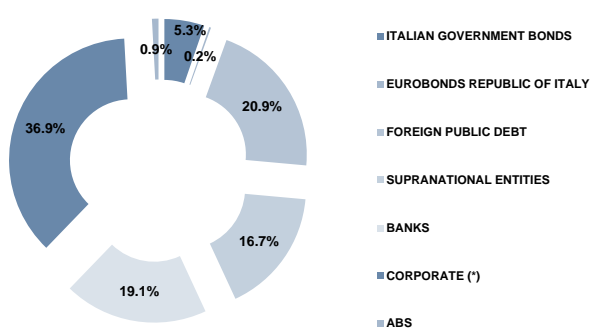
(*) BOC and BOP are included

TYPE OF STRUCTURE

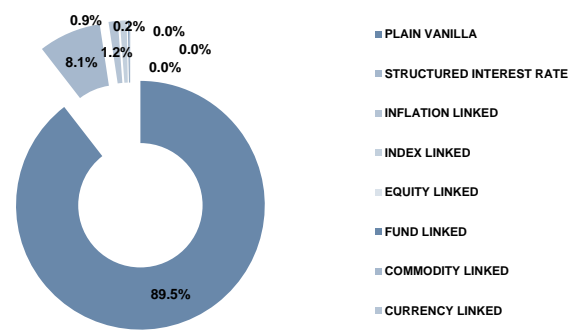
PLAIN VANILLA	2 178	2 156	108	2 158	133	54 123	929.5	41 093	769.5	287 847	5 529.1
STRUCTURED INTEREST RATE	206	198	1	196	1	14 865	179.3	14 829	189.9	90 370	1 193.9
INFLATION LINKED	32	29	-	29	-	405	21.2	356	9.2	2 115	74.5
INDEX LINKED	20	21	1	21	1	667	10.4	942	15.5	3 255	59.3
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	4	4	-	4	-	18	1.5	26	1.5	139	11.8
COMMODITY LINKED	-	1	1	1	1	9	0.2	6	0.1	37	0.4
CURRENCY LINKED	-	-	-	1	1	-	-	199	2.8	199	2.8
ITALIAN GOVERNMENT BONDS	131	133	15	135	19	305 152	13 775.8	587 848	32 744.4	1 719 094	96 001.6
TOTAL	2 572	2 543	126	2 546	156	375 239	14 917.9	645 299	33 732.8	2 103 056	102 873.4

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 2020				FOREIGN PUBLIC DEBT - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	22 834.0	391 810	US912810RK60	USA T-BOND TF 2.5% FB45 USD	18.1	516
IT0005398406	BTP TF 2.45% ST50 EUR	1 235.3	35 511	XS2109813142	ROMANIA TF 3,375% GE50 EUR	15.0	1 406
IT0005217390	BTP TF 2.8% MZ67 EUR	1 080.5	30 961	XS1085735899	PORTUGAL TF 5,125% OT24 USD	13.0	473
IT0005402117	BTP TF 1.45% MZ36 EUR	502.3	14 108	XS1768074319	ROMANIA TF 3,375% FB38 EUR	7.2	653
IT0005383309	BTP TF 1,35% AP30 EUR	421.7	6 530	XS1892127470	ROMANIA TF 4,125% MZ39 EUR	5.2	502

EUROBONDS REPUBLIC OF ITALY - MAY 2020				SUPRANATIONAL ENTITIES - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	61.7	311	XS1398573136	EIB SC MG26 CALL USD	11.9	623
US465410BG26	ITALY 33USD 5,375	21.1	1 285	XS1434092364	EIB SC AG26 CALL USD	11.1	696
US465410BY32	ITALY TF 2,875% OT29 USD	6.7	36	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	11.0	695
US465410AH18	ITALY SET23USD 6,875	5.5	213	XS1605368536	EIB TF 8% MG27 ZAR	7.6	379
XS0098449456	ITALY 29EUR FRN	4.1	80	XS1507486584	EIB TF NV26 CALL USD	5.2	237

BANKS - MAY 2020				CORPORATE - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.8	832	IT0005374043	CDP MC GN26 EUR	32.2	2 519
XS2109438387	IMI MC GE30 EUR	13.3	946	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	20.2	2 218
IT0001200390	COMIT-98/28 ZC	8.5	682	IT0005090995	CDP MC MZ22 EUR	10.1	471
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	8.5	638	XS0213101073	PEMEX TF 5,5% FB25 EUR	10.0	563
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	6.7	532	XS1800025022	MAIRE TECNIMONT TF 2,625% AP24 CALL EUR	9.1	1 056

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2020				STRUCTURED INTEREST RATE - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005398406	BTP TF 2.45% ST50 EUR	1 235.3	35 511	IT0005374043	CDP MC GN26 EUR	32.2	2 519
IT0005217390	BTP TF 2.8% MZ67 EUR	1 080.5	30 961	XS2109438387	IMI MC GE30 EUR	13.3	946
IT0005402117	BTP TF 1.45% MZ36 EUR	502.3	14 108	XS1398573136	EIB SC MG26 CALL USD	11.9	623
IT0005383309	BTP TF 1,35% AP30 EUR	421.7	6 530	XS1434092364	EIB SC AG26 CALL USD	11.1	696
IT0005094088	BTP TF 1,65% MZ32 EUR	283.7	7 971	IT0005090995	CDP MC MZ22 EUR	10.1	471

INFLATION LINKED - MAY 2020				INDEX LINKED - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	22 834.0	391 810	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	11.0	695
IT0005058919	BTP ITALIA OT20 EUR	192.1	1 017	XS1917890285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	1.6	119
IT0005253676	BTP ITALIA MG23 EUR	122.8	1 870	XS1739518337	CS OC IND LINK MZ21 USD	1.0	4
IT0005388175	BTP ITALIA OT27 EUR	116.0	2 627	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.6	28
IT0005105843	BTP ITALIA AP23 EUR	105.6	2 017	CH0472393948	CS OC IND LINK GN22 CALL USD	0.4	7

EQUITY LINKED - MAY 2020				OTHERS (*) - MAY 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS2114121192	GS FIN CORP TF MG25 EUR	2.8	199
				CH0460899674	CS OC FD LINK ST22 USD	0.5	7
				XS1649517742	CS OC FD LINK NV21 USD	0.4	7
				CH0460907329	CS OC FD LINK AP22 USD	0.4	7
				CH0491326630	CS OC FD LINK MZ23 USD	0.2	5

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

News

In May, on MOT market 4 Italian Government bonds and 14 instruments were listed; whereas on the ExtraMOT market 12 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 Tomasi Auto 4,50% Callable – 15.05.2021 (IT0005411886)