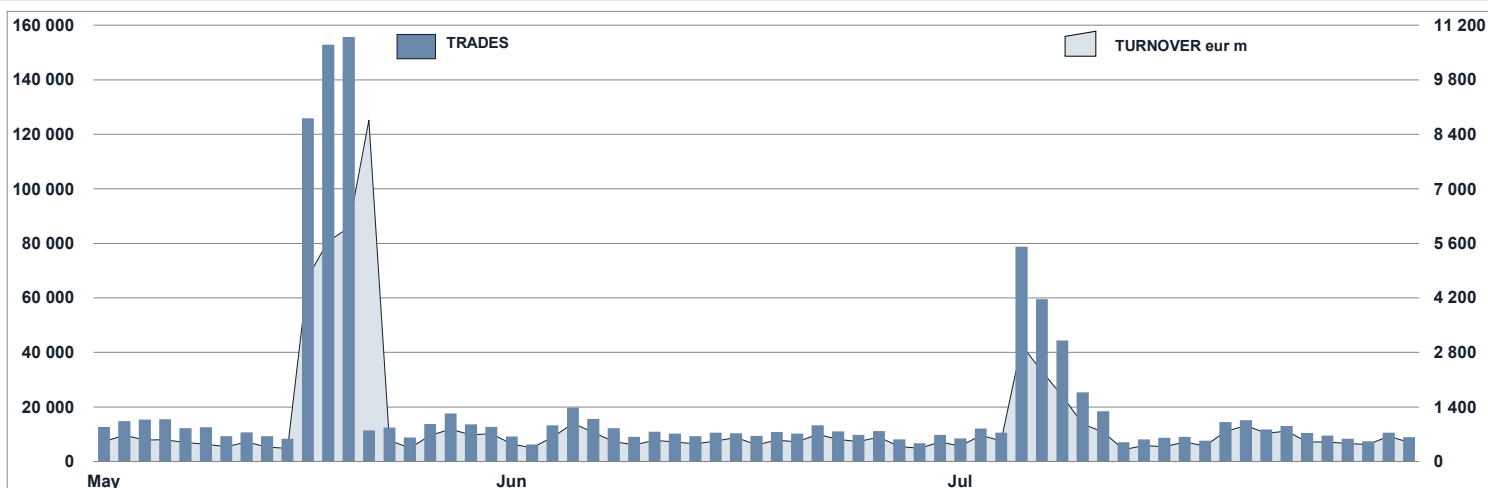


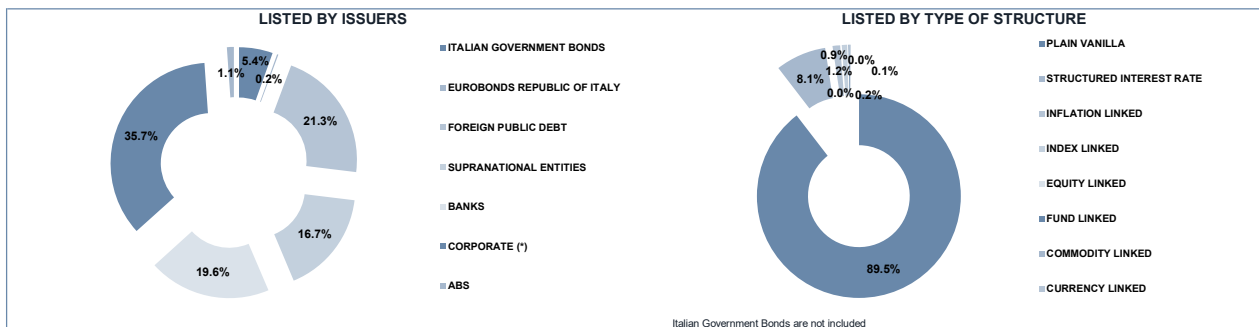
**FIXED INCOME Statistics**
**July 2020**
**FIXED INCOME DAILY TURNOVER**

**MAIN INDICATORS**

	LISTED BOND					TRADING						
	DEC 2019		JUNE 2020		JULY 2020		JUNE 2020		JULY 2020		JAN - JUL 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	131	137	24	138	28	184 099	10 869.7	355 616	17 627.4	2 258 809	124 498.7	
DMOT - BONDS	114	89	1	85	1	11 168	144.4	12 322	169.0	103 886	1 420.1	
EUROMOT	1 020	1 042	107	1 046	126	34 728	594.3	34 304	528.2	330 610	5 550.8	
EXTRAMOT	1 307	1 274	57	1 265	67	6 719	223.3	5 599	204.1	54 306	1 764.2	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	2	4	3.4	-	-	2 172	41.6	
<b>TOTAL</b>	<b>2 572</b>	<b>2 542</b>	<b>189</b>	<b>2 534</b>	<b>222</b>	<b>236 714</b>	<b>11 831.7</b>	<b>407 841</b>	<b>18 528.7</b>	<b>2 747 611</b>	<b>133 233.8</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	131	137	24	138	28	184 099	10 869.7	355 616	17 627.4	2 258 809	124 498.7	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	1 611	77.6	1 522	67.1	18 271	917.0	
FOREIGN PUBLIC DEBT	481	538	92	539	100	12 584	264.2	10 893	199.5	91 540	1 960.4	
SUPRANATIONAL ENTITIES	423	422	38	423	48	11 477	178.2	13 261	163.8	141 039	1 974.7	
BANKS	523	504	13	497	14	13 541	222.7	11 881	231.0	110 121	1 834.1	
CORPORATE (*)	986	910	13	904	24	13 402	219.3	14 668	239.8	127 831	2 048.9	
ABS	20	25	9	27	8	-	-	-	-	-	-	
<b>TOTAL</b>	<b>2 572</b>	<b>2 542</b>	<b>189</b>	<b>2 534</b>	<b>222</b>	<b>236 714</b>	<b>11 831.7</b>	<b>407 841</b>	<b>18 528.7</b>	<b>2 747 611</b>	<b>133 233.8</b>	

(\*) BOC and BOP are included
**TYPE OF STRUCTURE**

PLAIN VANILLA	2 178	2 152	155	2 145	182	38 293	763.7	37 856	672.1	363 996	6 964.9
STRUCTURED INTEREST RATE	206	195	6	193	7	13 196	165.4	13 668	202.8	117 234	1 562.1
INFLATION LINKED	32	30	1	29	1	292	16.8	304	8.2	2 711	99.5
INDEX LINKED	20	21	1	21	1	547	10.6	237	9.9	4 039	79.8
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	4	4	-	4	-	20	1.7	32	6.8	191	20.3
COMMODITY LINKED	-	1	1	1	1	7	0.2	6	0.1	50	0.7
CURRENCY LINKED	-	1	1	2	2	260	3.7	122	1.4	581	7.9
ITALIAN GOVERNMENT BONDS	131	137	24	138	28	184 099	10 869.7	355 616	17 627.4	2 258 809	124 498.7
<b>TOTAL</b>	<b>2 572</b>	<b>2 542</b>	<b>189</b>	<b>2 534</b>	<b>222</b>	<b>236 714</b>	<b>11 831.7</b>	<b>407 841</b>	<b>18 528.7</b>	<b>2 747 611</b>	<b>133 233.8</b>

**FOCUS ON LISTED BONDS - END OF MONTH**



**ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER**

ITALIAN GOVERNMENT BONDS - JULY 2020					FOREIGN PUBLIC DEBT - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005415291	BTP FUTURA LG30 EUR	6 371.7	179 591		XS2109813142	ROMANIA TF 3.375% GE50 EUR	21.2	1 433	
IT0005217390	BTP TF 2.8% MZ67 EUR	1 246.4	26 903		US912810RK60	USA T-BOND TF 2.5% FB45 USD	11.4	319	
IT0005402117	BTP TF 1.45% MZ36 EUR	1 105.0	22 387		US1085735899	PORTUGAL TF 5.125% OT24 USD	7.5	391	
IT0005398406	BTP TF 2.45% ST50 EUR	1 038.4	21 592		DE0001102481	BUND TF 0% AG50 EUR	7.2	182	
IT0005410912	BTP ITALIA MG25 EUR	931.3	12 432		ES0000012G00	OBLIGACIONES TF 1% OT50 EUR	4.5	285	

EUROBONDS REPUBLIC OF ITALY - JULY 2020					SUPRANATIONAL ENTITIES - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BZ07	ITALY TF 4% OT49 USD	26.3	137		XS1605368536	EIB TF 8% MG27 ZAR	7.1	276	
US465410BY32	ITALY TF 2.875% OT29 USD	16.6	94		XS1434092364	EIB SC AG26 CALL USD	6.1	337	
US465410BG26	ITALY 33USD 5.375	15.7	944		XS1115184753	EIB TF 9.25% OT24 TRY	5.0	734	
US465410AH18	ITALY SET23USD 6.875	4.2	235		US298785DV50	EIB 36 USD 4.875	4.6	91	
XS0098449456	ITALY 28EUR FRN	3.2	105		XS0070553820	EIB NV26 ZC USD	3.9	155	

BANKS - JULY 2020					CORPORATE - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005412256	INTSANPAOLO TV EUR3M+4.05 GN27 SUB TIER2	24.4	96		IT0005108490	AUTOSTRADAE TF 1.625% GN23 EUR	36.9	3 413	
IT0005412264	INTSANPAOLO TF 3.75% GN27 SUB TIER2 EUR	16.1	62		IT0005374043	CDP MC GN26 EUR	36.8	2 255	
IT0005120313	BANCO BPM TV EUR3M+4.375 LG22 SUB TIER2	11.9	720		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	14.4	1 632	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST2SEUR	8.9	696		IT0005090995	CDP MC MZ22 EUR	11.8	468	
IT0001200390	COMIT-98/28 ZC	8.1	653		XS1768650167	GS FIN CORP MC MZ28 EUR	8.9	103	

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

PLAIN VANILLA - JULY 2020					STRUCTURED INTEREST RATE - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005217390	BTP TF 2.8% MZ67 EUR	1 246.4	26 903		IT0005415291	BTP FUTURA LG30 EUR	6 371.7	179 591	
IT0005402117	BTP TF 1.45% MZ36 EUR	1 105.0	22 387		IT0005374043	CDP MC GN26 EUR	36.8	2 255	
IT0005398406	BTP TF 2.45% ST50 EUR	1 038.4	21 592		IT0005090995	CDP MC MZ22 EUR	11.8	468	
IT0005331878	CCT-EU TV EUR6M+0.55% ST25 EUR	357.3	2 284		XS1768650167	GS FIN CORP MC MZ28 EUR	8.9	103	
IT0005311508	CCT-EU TV EUR6M+0.95% AP25 EUR	357.2	1 448		XS2109438387	IMI MC GE30 EUR	7.3	523	

INFLATION LINKED - JULY 2020					INDEX LINKED - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005410912	BTP ITALIA MG25 EUR	931.3	12 432		XS1739518337	CS OC IND LINK MZ21 USD	6.7	9	
IT0005174906	BTP ITALIA AP24 EUR	190.0	2 003		XS1233613188	WORLD BANK MC LG23 USD GREEN GROWT	1.0	93	
IT0005253676	BTP ITALIA MG23 EUR	135.4	1 888		CH0524993752	CS OC IND LINK ST23 USD	0.5	12	
IT0005105843	BTP ITALIA AP23 EUR	124.9	2 060		XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC2	0.5	47	
IT0005332835	BTP ITALIA MG26 EUR	123.2	2 725		CH0472393948	CS OC IND LINK GN22 CALL USD	0.3	8	

EQUITY LINKED - JULY 2020					OTHERS (*) - JULY 2020				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					XS1649517742	CS OC FD LINK NV21 USD	6.2	24	
					XS2114121192	GS FIN CORP TF MG25 EUR	1.3	119	
					CH0460907329	CS OC FD LINK AP22 USD	0.4	5	
					CH0491328630	CS OC FD LINK MZ23 USD	0.1	2	
					XS2093941545	GS FIN CORP TF LG23 EUR	0.1	3	

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

**News**

In July, on MOT market 4 Italian Government bonds and 19 instruments were listed; whereas on the ExtraMOT market 10 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:

- Lanterna Finance S.r.l. Euro 205,000,000 Class A1 Asset Backed Notes due January 2060 (IT0005415218)
- Lanterna Finance S.r.l. Euro 20,000,000 Class A2 Asset Backed Notes due January 2060 (IT0005415226)
- Nice Footwear S.p.A. - 4.375% 2020 - 2026 (IT0005413668)
- IREN S.p.A. Issue of €500,000,000 1.00 per cent. Notes due 1 July 2030 (XS2197356186)
- Assicurazioni Generali S.p.A. Issue of €600,000,000 2.429 per cent. Tier 2 Notes due 14 July 2031 (XS2201857534)
- Gamma Bidco S.p.A. €340,000,000 6.25% Senior Secured Notes due 2025 (XS2208646690 - XS2208645379)
- Gamma Bidco S.p.A. €300,000,000 Floating Rate Senior Secured Notes due 2025 (XS2208645882 - XS2208646344)
- ICOP TF 4.95% 2020-2026 Amort Eur (IT0005416604)
- Futurasun 4% 2020-2025 (IT0005417974)
- Minibond Short Term Davia S.p.A. 3.80% Callable - 31.05.2021 (IT0005416315)

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