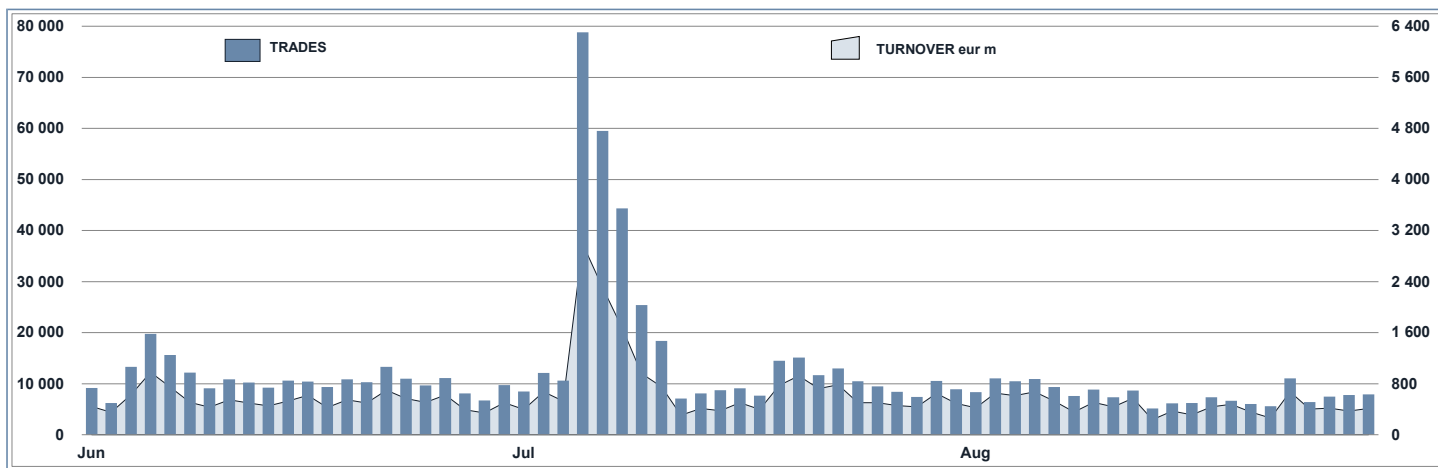
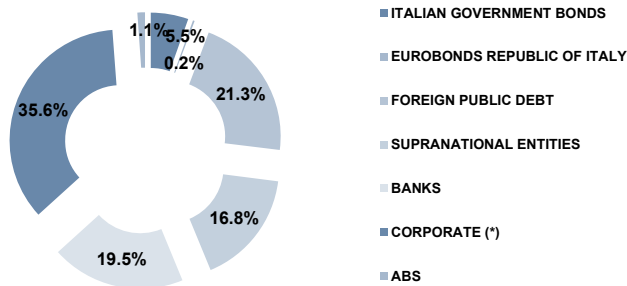


FIXED INCOME Statistics
August 2020
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

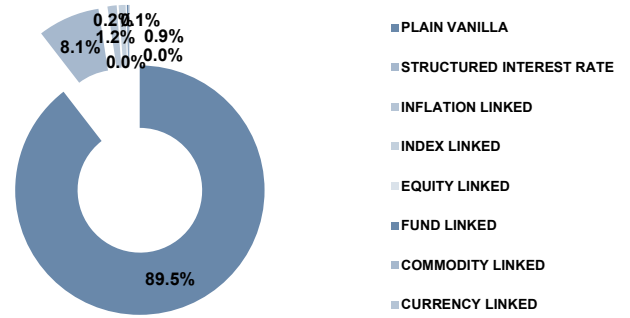
	LISTED BOND					TRADING						
	DEC 2019		JULY 2020		AUGUST 2020		JULY 2020		AUGUST 2020		JAN - AUG 2020	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2020	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2020	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	131	138	28	138	31	355 616	17 627.4	130 470	8 919.6	2 389 279	133 418.3	
DMOT - BONDS	114	85	1	85	1	12 322	169.0	6 112	78.0	109 998	1 498.1	
EUROMOT	1 020	1 046	126	1 047	132	34 304	528.2	25 460	357.5	356 070	5 908.2	
EXTRAMOT	1 307	1 265	67	1 258	69	5 599	204.1	4 186	117.2	58 492	1 881.4	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	2	-	2	-	-	-	-	2 172	41.6	
TOTAL	2 572	2 534	222	2 528	233	407 841	18 528.7	166 228	9 472.2	2 913 839	142 706.0	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	138	28	138	31	355 616	17 627.4	130 470	8 919.6	2 389 279	133 418.3	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	1 522	67.1	1 190	55.0	19 461	972.0	
FOREIGN PUBLIC DEBT	481	539	100	538	100	10 893	199.5	8 881	150.4	100 421	2 110.8	
SUPRANATIONAL ENTITIES	423	423	48	424	52	13 261	163.8	10 258	123.9	151 297	2 098.6	
BANKS	523	497	14	494	16	11 881	231.0	7 218	103.0	117 339	1 937.1	
CORPORATE (*)	986	904	24	899	24	14 668	239.8	8 211	120.3	136 042	2 169.2	
ABS	20	27	8	29	10	-	-	-	-	-	-	
TOTAL	2 572	2 534	222	2 528	233	407 841	18 528.7	166 228	9 472.2	2 913 839	142 706.0	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	2 178	2 145	182	2 139	189	37 856	672.1	27 654	454.3	391 650	7 419.2	
STRUCTURED INTEREST RATE	206	193	7	193	8	13 668	202.8	7 710	92.7	124 944	1 654.8	
INFLATION LINKED	32	29	1	29	1	304	8.2	190	2.8	2 901	102.3	
INDEX LINKED	20	21	1	21	1	237	9.9	105	1.0	4 144	80.8	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	4	4	-	4	-	32	6.8	8	1.0	199	21.3	
COMMODITY LINKED	-	1	1	1	1	6	0.1	7	0.1	57	0.7	
CURRENCY LINKED	-	2	2	2	2	122	1.4	84	0.6	665	8.5	
ITALIAN GOVERNMENT BONDS	131	138	28	138	31	355 616	17 627.4	130 470	8 919.6	2 389 279	133 418.3	
TOTAL	2 572	2 534	222	2 528	233	407 841	18 528.7	166 228	9 472.2	2 913 839	142 706.0	

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 - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 135.3	23 454
IT0005398406	BTP TF 2,45% ST50 EUR	966.9	17 335
IT0005402117	BTP TF 1,45% MZ36 EUR	824.4	13 354
IT0005410912	BTP ITALIA MG25 EUR	371.0	5 698
IT0005403396	BTP TF 0,95% AG30 EUR	355.3	4 460

FOREIGN PUBLIC DEBT - AUGUST 2020

ISIN	DESC	eur m	TRADES
XS2109813142	ROMANIA TF 3,375% GE50 EUR	19.7	1 450
DE0001102481	BUND TF 0% AG50 EUR	10.8	269
XS2109812508	ROMANIA TF 2% GE32 EUR	7.3	597
US912810RK60	USA T-BOND TF 2,5% FB45 USD	7.3	317
ES0000012G00	OBLIGACIONES TF 1% OT50 EUR	4.6	388

EUROBONDS REPUBLIC OF ITALY - AUGUST 2020

ISIN	DESC	eur m	TRADES
US465410B207	ITALY TF 4% OT49 USD	18.5	101
US465410B32	ITALY TF 2,875% OT29 USD	18.0	88
US465410B26	ITALY 33USD 5,375	12.1	767
US465410AH18	ITALY SET23USD 6,875	3.2	164
XS0098449456	ITALY 29EUR FRN	2.1	65

SUPRANATIONAL ENTITIES - AUGUST 2020

ISIN	DESC	eur m	TRADES
US298785DV50	EIB 36 USD 4,875	8.7	137
XS1115184753	EIB TF 9,25% OT24 TRY	4.6	752
US459058FH13	WORLD BANK TF 1,375% MG21 USD	3.4	26
XS1410230806	WORLD BANK MC GN26 USD	3.0	145
XS0318345971	EIB ZC ST22 TRY	3.0	345

BANKS - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	8.5	33
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	6.2	518
XS2109438387	IMI MC GE30 EUR	5.0	479
IT0001200390	COMIT-98/28 ZC	4.1	419
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	3.7	300

CORPORATE - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005374043	CDP MC GN26 EUR	22.1	1 153
XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	10.8	1 151
XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	7.0	255
IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	6.9	635
XS1747134564	CARRARO INT TF GE25 CALL EUR	4.3	496

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 135.3	23 454
IT0005398406	BTP TF 2,45% ST50 EUR	966.9	17 335
IT0005402117	BTP TF 1,45% MZ36 EUR	824.4	13 354
IT0005403396	BTP TF 0,95% AG30 EUR	355.3	4 460
IT0005094088	BTP TF 1,65% MZ32 EUR	222.2	3 514

STRUCTURED INTEREST RATE - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005415291	BTP FUTURA LG30 EUR	248.7	5 022
IT0005374043	CDP MC GN26 EUR	22.1	1 153
XS2109438387	IMI MC GE30 EUR	5.0	479
IT0005090995	CDP MC MZ22 EUR	4.3	206
XS1410230806	WORLD BANK MC GN26 USD	3.0	145

INFLATION LINKED - AUGUST 2020

ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	371.9	5 698
IT0005388175	BTP ITALIA OT27 EUR	100.4	2 342
IT0005332835	BTP ITALIA MG26 EUR	97.2	1 934
IT0005174906	BTP ITALIA AP24 EUR	77.6	1 057
IT0005312142	BTP ITALIA NV23 EUR	66.0	1 044

INDEX LINKED - AUGUST 2020

ISIN	DESC	eur m	TRADES
XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.3	43
CH0472393948	CS OC IND LINK GN22 CALL USD	0.2	1
XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	0.1	15
IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.1	5
IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.1	10

EQUITY LINKED - AUGUST 2020

ISIN	DESC	eur m	TRADES
XS1649517742	CS OC FD LINK NV21 USD	1.0	6
XS2114121192	GS FIN CORP TF MG25 EUR	0.3	50
XS2093941545	GS FIN CORP TF LG23 EUR	0.3	34
CH0460907329	CS OC FD LINK AP22 USD	0.1	2
CH0493463738	CS OC COM LINK FB23 USD	0.1	7

OTHERS (*) - AUGUST 2020

ISIN	DESC	eur m	TRADES
XS1649517742	CS OC FD LINK NV21 USD	1.0	6
XS2114121192	GS FIN CORP TF MG25 EUR	0.3	50
XS2093941545	GS FIN CORP TF LG23 EUR	0.3	34
CH0460907329	CS OC FD LINK AP22 USD	0.1	2
CH0493463738	CS OC COM LINK FB23 USD	0.1	7

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

News

In August, on MOT market 3 Italian Government bonds and 6 instruments were listed; whereas on the ExtraMOT market 2 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:

Lanterna Mortgage S.r.l. Euro 173,891,000 Class A1 Residential Mortgage Backed Floating Rate Notes due January 2065 (IT0005417990)
Lanterna Mortgage S.r.l. Euro 11,179,000 Class A2 Residential Mortgage Backed Floating Rate Notes due January 2065 (IT0005418006)

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