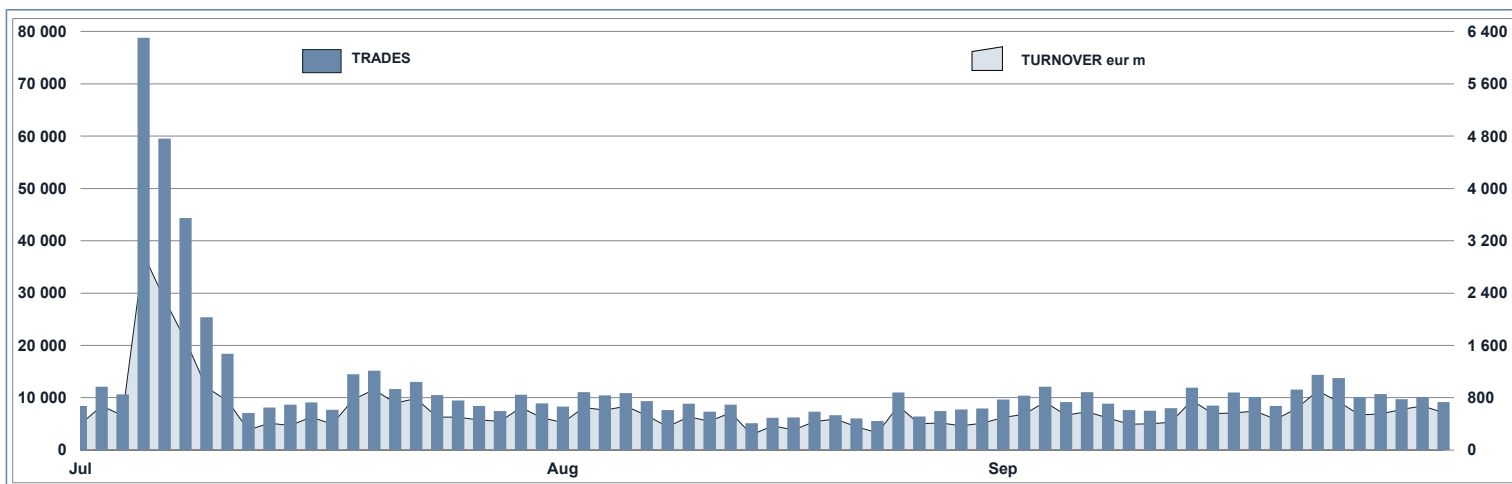




FIXED INCOME Statistics

September 2020

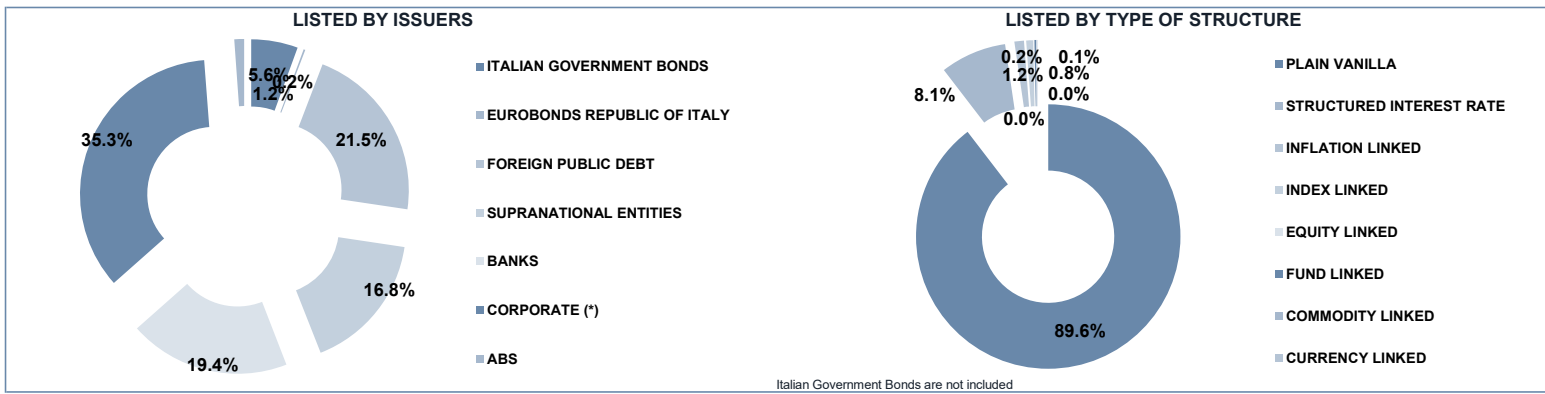
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2019		AUGUST 2020		SEPTEMBER 2020		AUGUST 2020		SEPTEMBER 2020		JAN - SEP 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	31	141	36	130 470	8 919.6	175 911	11 810.2	2 565 190	145 228.6	
DMOT - BONDS	114	85	1	84	1	6 112	78.0	9 489	142.9	119 487	1 641.0	
EUROMOT	1 020	1 047	132	1 045	146	25 460	357.5	34 325	672.2	390 395	6 580.4	
EXTRAMOT	1 307	1 258	69	1 246	76	4 186	117.2	4 242	152.6	62 734	2 033.9	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	2	-	3	-	-	1 477	150.0	3 649	191.6	
TOTAL	2 572	2 528	233	2 516	259	166 228	9 472.2	223 967	12 777.9	3 137 806	155 483.9	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	138	31	141	36	130 470	8 919.6	175 911	11 810.2	2 565 190	145 228.6	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	1 190	55.0	1 429	80.0	20 890	1 052.0	
FOREIGN PUBLIC DEBT	481	538	100	540	108	8 881	150.4	9 468	163.1	109 889	2 274.0	
SUPRANATIONAL ENTITIES	423	424	52	422	56	10 258	123.9	11 521	173.0	162 818	2 271.6	
BANKS	523	494	16	488	18	7 218	103.0	9 504	170.5	126 843	2 107.6	
CORPORATE (*)	986	899	24	889	27	8 211	120.3	16 134	381.0	152 176	2 550.2	
ABS	20	29	10	30	14	-	-	-	-	-	-	
TOTAL	2 572	2 528	233	2 516	259	166 228	9 472.2	223 967	12 777.9	3 137 806	155 483.9	
<small>(*) BOC and BOP are included.</small>												
TYPE OF STRUCTURE												
PLAIN VANILLA	2 178	2 139	189	2 127	209	27 654	454.3	37 345	830.0	428 995	8 249.2	
STRUCTURED INTEREST RATE	206	193	8	192	9	7 710	92.7	10 100	126.3	135 044	1 781.1	
INFLATION LINKED	32	29	1	28	1	190	2.8	241	4.5	3 142	106.8	
INDEX LINKED	20	21	1	20	1	105	1.0	285	3.6	4 429	84.5	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	4	4	-	4	-	8	1.0	23	2.5	222	23.8	
COMMODITY LINKED	-	1	1	1	1	7	0.1	2	0.0	59	0.7	
CURRENCY LINKED	-	2	2	2	2	84	0.6	60	0.7	725	9.2	
ITALIAN GOVERNMENT BONDS	131	138	31	141	36	130 470	8 919.6	175 911	11 810.2	2 565 190	145 228.6	
TOTAL	2 572	2 528	233	2 516	259	166 228	9 472.2	223 967	12 777.9	3 137 806	155 483.9	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - SEPTEMBER 2020				FOREIGN PUBLIC DEBT - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 611.6	31 249	XS2109813142	ROMANIA TF 3,375% GE50 EUR	16.3	1 087
IT0005402117	BTP TF 1,45% MZ36 EUR	1 224.5	17 760	DE0001102481	BUND TF 0% AG50 EUR	11.0	249
IT0005398406	BTP TF 2,45% ST50 EUR	1 055.3	17 993	XS1085735899	PORTUGAL TF 5,125% OT24 USD	8.1	316
IT0005410912	BTP ITALIA MG25 EUR	536.0	9 039	ES0000012G00	OBLIGACIONES TF 1% OT50 EUR	6.2	436
IT0005403396	BTP TF 0,95% AG30 EUR	473.7	5 192	XS2109812508	ROMANIA TF 2% GE32 EUR	6.2	604

EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2020				SUPRANATIONAL ENTITIES - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	35.7	178	XS1605368536	EIB TF 8% MG27 ZAR	8.8	313
US465410BY32	ITALY TF 2,875% OT29 USD	18.7	103	XS1489409679	EIB TF 0% OT23 EUR	8.1	35
US465410BG26	ITALY 33USD 5,375	18.2	928	XS2105803527	EIB TF 7,25% GE30 ZAR	6.1	370
US465410BX58	ITALY TF 2,375% OT24 USD	2.8	15	US298785HH21	EIB TF 2,25% MZ22 USD	5.3	67
US465410AH18	ITALY SET23USD 6,875	2.8	128	XS1791714147	WORLD BANK SUSTAINABLE TF 12% MZ23 TRY	5.0	462

BANKS - SEPTEMBER 2020				CORPORATE - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	18.2	57	XS2215041513	CARRARO INT TF 3,75% ST26 CALL EUR	188.4	3 865
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	12.3	730	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	29.7	1 981
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	8.7	576	IT0005374043	CDP MC GN26 EUR	26.0	1 502
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	7.8	485	XS1747134564	CARRARO INT TF GE25 CALL EUR	11.1	1 219
IT0005412264	INTSANPAOLO TF 3,75% GN27 SUB TIER2 EUR	7.5	29	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	10.6	1 220

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2020				STRUCTURED INTEREST RATE - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 611.6	31 249	IT0005415291	BTP FUTURA LG30 EUR	419.4	8 653
IT0005402117	BTP TF 1,45% MZ36 EUR	1 224.5	17 760	IT0005374043	CDP MC GN26 EUR	26.0	1 502
IT0005398406	BTP TF 2,45% ST50 EUR	1 055.3	17 993	IT0005090995	CDP MC MZ22 EUR	10.2	299
IT0005403396	BTP TF 0,95% AG30 EUR	473.7	5 192	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	5.6	181
IT0005421703	BTP TF 1,8% MZ41 EUR	277.9	4 474	XS1341083555	IMI COLLEZIO MC GE26 EUR	4.1	347

INFLATION LINKED - SEPTEMBER 2020				INDEX LINKED - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	536.0	9 039	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.9	82
IT0005388175	BTP ITALIA OT27 EUR	196.9	3 678	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.5	20
IT0005332835	BTP ITALIA MG26 EUR	129.2	3 108	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	30
IT0005174906	BTP ITALIA AP24 EUR	123.3	1 866	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	0.4	35
IT0005105843	BTP ITALIA AP23 EUR	84.3	1 385	XS1739518337	CS OC IND LINK MZ21 USD	0.4	2

EQUITY LINKED - SEPTEMBER 2020				OTHERS (*) - SEPTEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	1.5	13
				CH0491326630	CS OC FD LINK MZ23 USD	0.5	6
				CH0460899674	CS OC FD LINK ST22 USD	0.4	2
				XS2093941545	GS FIN CORP TF LG23 EUR	0.3	14
				XS2114121192	GS FIN CORP TF MG25 EUR	0.3	46

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

News

In September, on MOT market 5 Italian Government bonds and 14 instruments were listed; whereas on the ExtraMOT market 7 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 Alessi Domenico S.p.A. 4,2% - 27.04.2021 Callable - Securable 90% MCC (IT0005417677)
- MedioBANCA S.p.A. Issue of Euro 500,000,000 Senior Preferred Unsecured 1.000 per cent. Fixed Rate Green and Sustainability Bonds due 8 September 2027 (XS2227196404)
- Auxilio SPV S.r.l. € 80,000,000 Class A Asset Backed Partly Paid Notes due September 2035 (IT0005421000)
- Cassa depositi e prestiti S.p.A. Issue of EUR 750,000,000 1.00 per cent. Fixed Rate Notes due 21 September 2028 (IT0005422032)
- Terna S.p.A. Issue of €500,000,000 0.750 per cent. Fixed Rate Notes due 24 July 2032 (XS2209023402)
- Terna S.p.A. Issue of €500,000,000 1.000 per cent. Notes due 10 April 2026 (XS1980270810)
- Terna S.p.A. Issue of €1,000,000,000 1.000 per cent. Notes due 23 July 2023 (XS1858912915)

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