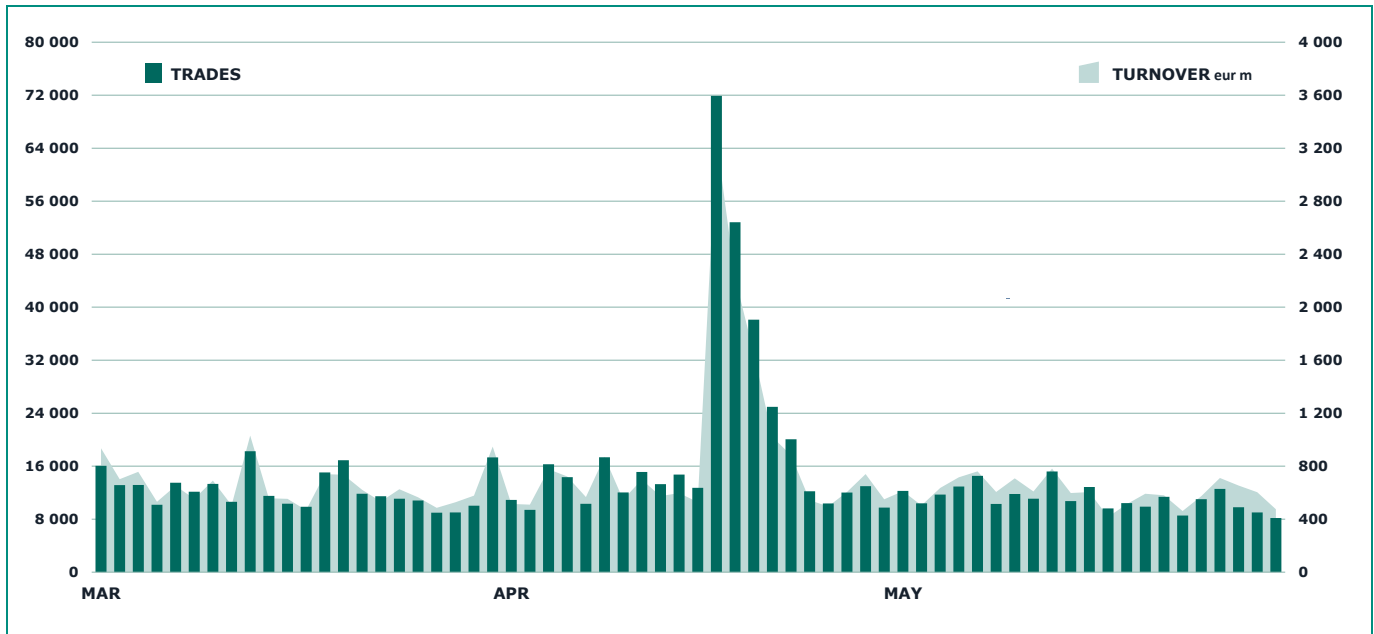


Fixed Income Statistics

May 2021

FIXED INCOME DAILY TURNOVER

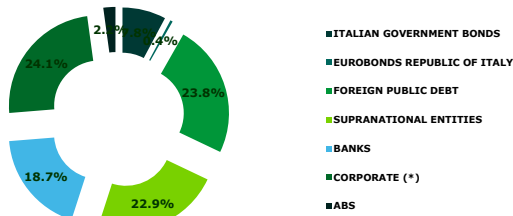


MAIN INDICATORS

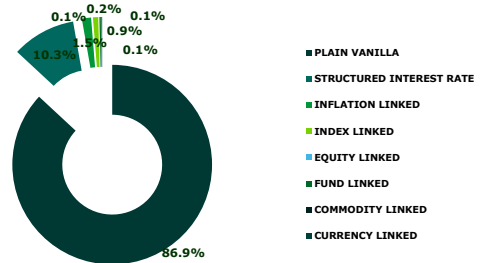
	LISTING					TRADING						
	DEC 2020		APRIL 2021		MAY 2021		APRIL 2021		MAY 2021		JAN - MAY 2021	
	LISTED	END of MONTH	LISTED	END of MONTH	LISTED	END of MONTH	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
			BEGIN of JAN 2021		BEGIN of JAN 2021	number	eur m	number	eur m	number	eur m	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	152	159	18	159	21	354 227	17 604.4	192 346	11 842.1	1 214 124	74 956.3	
DMOT - BONDS	79	71	-	70	-	7 642	120.6	6 819	104.6	41 158	667.0	
EUROMOT	1 084	1 133	111	1 162	150	38 382	610.6	34 673	722.7	215 175	3 939.4	
EXTRAMOT	814	660	16	648	26	550	42.3	414	43.6	3 359	201.0	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	4	14	3.9	160	130.0	503	343.9	
TOTAL	2 129	2 023	145	2 039	197	400 801	18 377.9	234 252	12 713.0	1 473 816	79 763.7	
ISSUERS												
ITALIAN GOVERNMENT BONDS	152	159	18	159	21	354 227	17 604.4	192 346	11 842.1	1 214 124	74 956.3	
EUROBONDS REPUBLIC OF ITALY	7	7	-	9	2	1 670	75.8	1 813	119.1	9 957	548.9	
FOREIGN PUBLIC DEBT	489	495	41	486	47	9 081	159.4	8 522	149.5	52 550	1 024.9	
SUPRANATIONAL ENTITIES	428	443	44	467	73	16 624	223.5	13 912	188.6	92 860	1 238.2	
BANKS	410	382	28	382	32	12 013	206.2	9 716	177.1	60 288	1 023.7	
CORPORATE (*)	612	500	8	492	9	7 186	108.8	7 943	236.5	44 037	971.6	
ABS	31	37	6	44	13	-	-	-	-	-	-	
TOTAL	2 129	2 023	145	2 039	197	400 801	18 377.9	234 252	12 713.0	1 473 816	79 763.7	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 728	1 618	120	1 634	167	35 975	626.9	32 803	745.8	200 976	3 988.2	
STRUCTURED INTEREST RATE	194	193	5	194	7	9 882	133.4	8 448	100.0	55 220	734.4	
INFLATION LINKED	28	28	2	28	2	384	7.8	415	21.4	1 926	57.7	
INDEX LINKED	19	17	-	16	-	258	3.4	192	2.6	1 260	18.3	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	4	4	-	4	-	45	1.8	19	0.9	150	7.8	
COMMODITY LINKED	1	1	-	1	-	5	0.1	4	0.0	14	0.2	
CURRENCY LINKED	2	2	-	2	-	25	0.1	25	0.2	146	1.0	
ITALIAN GOVERNMENT BONDS	152	159	18	159	21	354 227	17 604.4	192 346	11 842.1	1 214 124	74 956.3	
TOTAL	2 129	2 023	145	2 039	197	400 801	18 377.9	234 252	12 713.0	1 473 816	79 763.7	

FOCUS ON LISTED BONDS - END OF MONTH

LISTING BY ISSUERS



LISTING BY TYPE OF STRUCTURE



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - MAY 2021				FOREIGN PUBLIC DEBT - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	879.3	25 764	DE0001030542	BUND TF 0,1% INFL LKD AP23 EUR	13.4	23
IT0005441883	BTP TF 2,15% MZ72 EUR	754.0	22 436	XS2109813142	ROMANIA TF 3,375% GE50 EUR	5.7	425
IT0005410912	BTP ITALIA MG25 EUR	628.9	8 189	XS2258400162	ROMANIA TF 2,625% DC40 EUR	4.8	477
IT0005217390	BTP TF 2,8% MZ67 EUR	498.5	13 847	XS2330514899	ROMANIA TF 2,75% AP41 EUR	4.7	307
IT0005433195	BTP TF 0,95% MZ37 EUR	364.2	8 467	DE0001102481	BUND TF 0% AG50 EUR	4.4	149

EUROBONDS REPUBLIC OF ITALY - MAY 2021				SUPRANATIONAL ENTITIES - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410B207	ITALY TF 4% OT49 USD	41.5	182	XS2105803527	EIB TF 7,25% GE30 ZAR	11.4	561
US465410CA47	ITALY TF 1,25% FB26 USD	22.7	90	XS1115184753	EIB TF 9,25% OT24 TRY	6.3	992
US465410CC03	ITALY TF 3,875% MG51 USD	19.6	111	XS1791714147	WORLD BANK SUSTAINABLE TF 12% MZ23 TRY	5.7	605
US465410BG26	ITALY 33USD 5,375	19.0	1 053	XS1167524922	EIB TF 8,125% DC26 ZAR	4.4	258
US465410BY32	ITALY TF 2,875% OT29 USD	7.4	43	XS1605368536	EIB TF 8% MG27 ZAR	3.6	304

BANKS - MAY 2021				CORPORATE - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	23.0	69	XS2331288212	IWB TF 2,5% MG27 CALL EUR	152.6	1 508
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	14.5	762	IT0005374043	CDP MC GN26 EUR	19.1	1 305
XS2322452553	INTSANPAOLO TF 2,7% MZ31 USD	13.3	661	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	9.2	766
XS2241390983	INTSANPAOLO TF 2,1% NV30 USD	11.3	858	XS2289795465	NEWLAT FOOD TF 2,625% FB27 CALL EUR	7.2	473
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	10.0	503	IT0005090995	CDP MC MZ22 EUR	6.7	231

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2021				STRUCTURED INTEREST RATE - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	879.3	25 764	IT0005425761	BTP FUTURA NV28 EUR	189.7	3 807
IT0005441883	BTP TF 2,15% MZ72 EUR	754.0	22 436	IT0005442097	BTP FUTURA AP37 EUR	174.8	5 638
IT0005217390	BTP TF 2,8% MZ67 EUR	498.5	13 847	IT0005415291	BTP FUTURA LG30 EUR	166.5	3 787
IT0005433195	BTP TF 0,95% MZ37 EUR	364.2	8 467	IT0005374043	CDP MC GN26 EUR	19.1	1 305
IT0005398406	BTP TF 2,45% ST50 EUR	318.2	5 927	IT0005090995	CDP MC MZ22 EUR	6.7	231

INFLATION LINKED - MAY 2021				INDEX LINKED - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	628.9	8 189	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	0.9	40
IT0005388175	BTP ITALIA OT27 EUR	234.5	2 460	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.3	18
IT0005332835	BTP ITALIA MG26 EUR	133.1	2 310	IT0005013054	MEDIOBANCA MB37 MC IND LINK MG21 EUR	0.3	23
IT0005105843	BTP ITALIA AP23 EUR	124.1	1 301	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	12
IT0005174906	BTP ITALIA AP24 EUR	113.1	1 560	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BON	0.2	37

EQUITY LINKED - MAY 2021				OTHERS (*) - MAY 2021			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				CH0460899674	CS OC FD LINK ST22 USD	0.5	7
				CH0460907329	CS OC FD LINK AP22 USD	0.3	7
				XS2114121192	GS FIN CORP TF MG25 EUR	0.2	25
				XS1649517742	CS OC FD LINK NV21 USD	0.1	3
				CH0491326630	CS OC FD LINK MZ23 USD	0.1	2

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

News

In May, on MOT market 3 Italian Government bonds and 39 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 of ExtraMOT market at request of the issuer:

Intesa Sanpaolo S.p.A. Issue of Eur 500,000,000 Senior Unsecured 5-Year Fixed Rate Green Notes due 27 June 2022 (XS1636000561)
 Intesa Sanpaolo S.p.A. Issue of Eur 750,000,000 per cent. Senior Preferred Unsecured Green Notes due 4 December 2024 (XS2089368596)
 Intesa Sanpaolo S.p.A. Issue of Euro 1,250,000,000 0.750 per cent. Senior Preferred Green Notes due 16 March 2028 (XS2317069685)
 Progetto Quinto S.r.l. Euro 316,500,000 Class A Asset Backed Floating Rate Notes due October 2036 (IT0005442006)
 Galadriel SPE S.r.l. € 105,000,000 Class A1 Asset Backed Partly Paid Notes June 2031 (IT0005443566)
 Galadriel SPE S.r.l. € 75,000,000 Class A2 Asset Backed Partly Paid Notes June 2031 (IT0005443574)
 Galadriel SPE S.r.l. € 10,990,000 Class B1 Asset Backed Partly Paid Notes June 2031 (IT0005443582)
 Galadriel SPE S.r.l. € 9,010,000 Class B2 Asset Backed Partly Paid Notes June 2031 (IT0005443590)
 Galadriel SPE S.r.l. € 12,600,000 Class J1 Asset Backed Partly Paid Notes due June 2031 (IT0005443608)
 Galadriel SPE S.r.l. € 9,400,000 Class J2 Asset Backed Partly Paid Notes due June 2031 (IT0005443616)

Markets Analysis

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