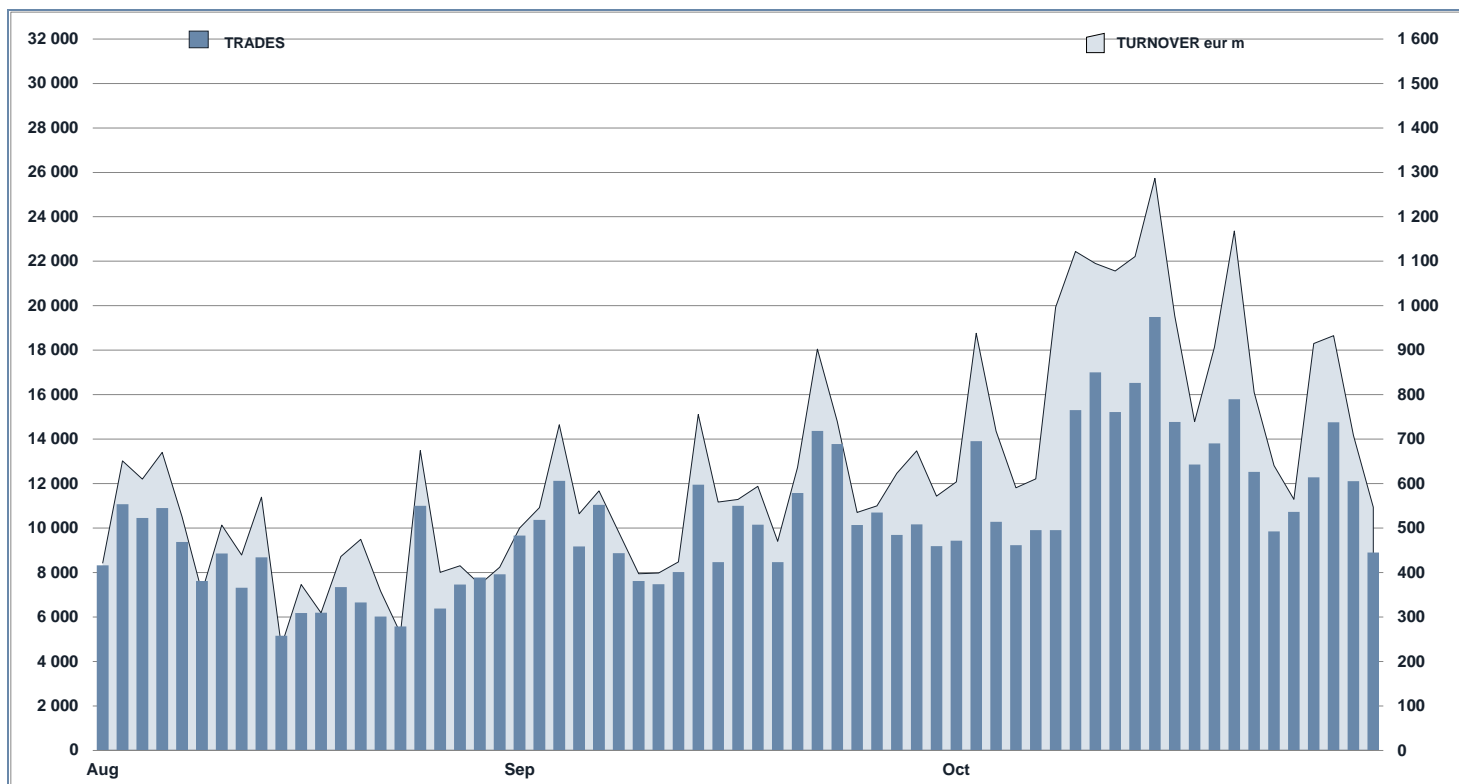




FIXED INCOME Statistics

October 2020

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2019		SEPTEMBER 2020		OCTOBER 2020		SEPTEMBER 2020		OCTOBER 2020		JAN - OCT 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	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2020	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	131	141	36	140	40	175 911	11 810.2	229 862	18 121.6	2 795 052	163 350.2	
DMOT - BONDS	114	84	1	83	1	9 489	142.9	10 667	151.5	130 154	1 792.5	
EUROMOT	1 020	1 045	146	1 053	168	34 325	672.2	39 219	612.9	429 614	7 193.3	
EXTRAMOT	1 307	1 246	76	1 238	80	4 242	152.6	4 802	168.9	67 536	2 202.9	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	3	1 477	150.0	-	-	3 649	191.6	
TOTAL	2 572	2 516	259	2 514	289	223 967	12 777.9	284 550	19 054.9	3 422 356	174 538.8	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	141	36	140	40	175 911	11 810.2	229 862	18 121.6	2 795 052	163 350.2	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	1 429	80.0	1 768	94.0	22 658	1 146.0	
FOREIGN PUBLIC DEBT	481	540	108	536	110	9 468	163.1	11 235	193.2	121 124	2 467.2	
SUPRANATIONAL ENTITIES	423	422	56	425	65	11 521	173.0	12 913	199.5	175 731	2 471.1	
BANKS	523	488	18	494	29	9 504	170.5	11 115	192.3	137 958	2 299.9	
CORPORATE (*)	986	889	30	885	33	16 134	381.0	17 657	254.3	169 833	2 804.5	
ABS	20	30	11	28	12	-	-	-	-	-	-	
TOTAL	2 572	2 516	259	2 514	289	223 967	12 777.9	284 550	19 054.9	3 422 356	174 538.8	

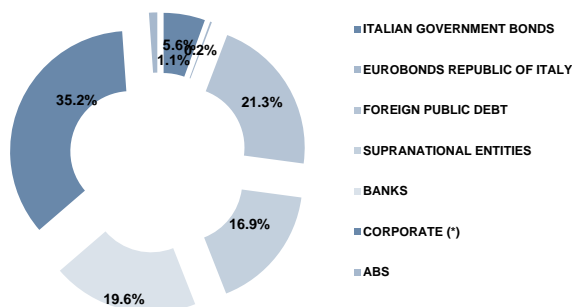
(*) BOC and BOP are included

TYPE OF STRUCTURE

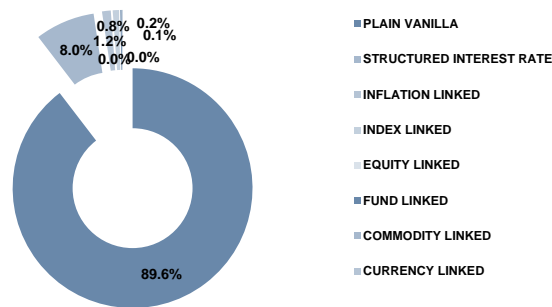
	DEC 2019	SEPTEMBER 2020	OCTOBER 2020	SEPTEMBER 2020	OCTOBER 2020	SEPTEMBER 2020	OCTOBER 2020	SEPTEMBER 2020	OCTOBER 2020	SEPTEMBER 2020	OCTOBER 2020	JAN - OCT 2020	
	LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
PLAIN VANILLA	2 178	2 127	209	2 127	234	37 345	830.0	41 609	774.0	470 604	9 023.2		
STRUCTURED INTEREST RATE	206	192	9	191	10	10 100	126.3	12 498	149.1	147 542	1 930.2		
INFLATION LINKED	32	28	1	28	1	241	4.5	244	5.1	3 386	111.9		
INDEX LINKED	20	20	1	20	1	285	3.6	273	4.3	4 702	88.7		
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-		
FUND LINKED	4	4	-	4	-	23	2.5	14	0.5	236	24.4		
COMMODITY LINKED	-	1	1	1	1	2	0.0	7	0.1	66	0.8		
CURRENCY LINKED	-	2	2	2	2	60	0.7	43	0.3	768	9.5		
ITALIAN GOVERNMENT BONDS	131	141	36	140	40	175 911	11 810.2	229 862	18 121.6	2 795 052	163 350.2		
TOTAL	2 572	2 516	259	2 514	289	223 967	12 777.9	284 550	19 054.9	3 422 356	174 538.8		

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 - OCTOBER 2020				FOREIGN PUBLIC DEBT - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	2 575.8	44 694	XS2109813142	ROMANIA TF 3,375% GE50 EUR	16.9	1 093
IT0005398406	BTP TF 2,45% ST50 EUR	1 847.3	27 088	ES0000012G00	OBLIGACIONES TF 1% OT50 EUR	10.1	462
IT0005402117	BTP TF 1,45% MZ36 EUR	880.3	12 272	DE0001102481	BUND TF 0% AG50 EUR	8.5	157
IT0005410912	BTP ITALIA MG25 EUR	869.8	14 491	XS2234571771	BULGARIA TF 1,375% ST50 EUR	6.6	361
IT0005415291	BTP FUTURA LG30 EUR	603.7	12 961	XS1085735899	PORTUGAL TF 5,125% OT24 USD	6.2	322
EUROBONDS REPUBLIC OF ITALY - OCTOBER 2020				SUPRANATIONAL ENTITIES - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	36.3	185	US298785JG20	EIB TF 0,375% DC25 USD	10.4	99
US465410BG26	ITALY 33USD 5,375	21.7	1 107	XS1115184753	EIB TF 9,25% OT24 TRY	8.1	1 098
US465410BY32	ITALY TF 2,875% OT29 USD	21.5	114	XS1791714147	WORLD BANK SUSTAINABLE TF 12% MZ23 TRY	7.2	743
US465410AH18	ITALY SET23USD 6,875	5.9	211	XS2105803527	EIB TF 7,25% GE30 ZAR	6.7	270
US465410BX58	ITALY TF 2,375% OT24 USD	5.3	29	XS1110395933	EIB TF 8,5% ST24 ZAR	6.2	154
BANKS - OCTOBER 2020				CORPORATE - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	18.2	70	XS2215041513	CARRARO INT TF 3,75% ST26 CALL EUR	56.9	4 237
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	12.3	783	IT0005374043	CDP MC GN26 EUR	39.8	2 172
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST2SEUF	11.7	868	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	20.9	2 490
IT0005412264	INTSANPAOLO TF 3,75% GN27 SUB TIER2 EUR	11.2	43	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	18.5	1 427
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	8.0	523	XS1747134564	CARRARO INT TF GE25 CALL EUR	6.6	881

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2020				STRUCTURED INTEREST RATE - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	2 575.8	44 694	IT0005415291	BTP FUTURA LG30 EUR	603.7	12 961
IT0005398406	BTP TF 2,45% ST50 EUR	1 847.3	27 088	IT0005374043	CDP MC GN26 EUR	39.8	2 172
IT0005402117	BTP TF 1,45% MZ36 EUR	880.3	12 272	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	5.8	239
IT0005421703	BTP TF 1,8% MZ41 EUR	477.1	5 974	XS1341083555	IMI COLLEZIO MC GE26 EUR	5.1	436
IT0005363111	BTP TF 3,85% ST49 EUR	366.2	3 661	XS1490787113	IMI COLLEZIO MC ST26 EUR	4.7	368
INFLATION LINKED - OCTOBER 2020				INDEX LINKED - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	869.8	14 491	XS1739518337	CS OC IND LINK MZ21 USD	1.5	9
IT0005388175	BTP ITALIA OT27 EUR	262.2	4 722	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BONI	0.8	75
IT0005332835	BTP ITALIA MG26 EUR	205.1	4 289	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.6	47
IT0005058919	BTP ITALIA OT20 EUR	171.4	477	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.4	16
IT0005312142	BTP ITALIA NV23 EUR	136.9	1 879	IT0005021602	MEDIOBANCA MB39 MC IND LINK GN21 EUR	0.2	25
EQUITY LINKED - OCTOBER 2020				OTHERS (*) - OCTOBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.4	9
				XS2114121192	GS FIN CORP TF MG25 EUR	0.3	37
				CH0493463738	CS OC COM LINK FB23 USD	0.1	7
				CH0460899674	CS OC FD LINK ST22 USD	0.1	2
				CH0460907329	CS OC FD LINK AP22 USD	0.0	2

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

News

In October, on MOT market 4 Italian Government bonds and 22 instruments were listed; whereas on the ExtraMOT market 4 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT PRO and ExtraMOT PRO² of ExtraMOT market at request of the issuer:

Hal Service S.p.a. – 4,25% 2020 – 2024 (IT0005422073)
 Enel Finance International Issue of £500,000,000 1.000 per cent. Notes due 20 October 2027 (XS2244418609)
 Florence SPV €4,625,000,000 Class A Asset Backed Parity Paid Fixed Rate Notes due October 2042 (IT0005424723)
 innovative-RFK S.p.A. – 6% 2020 – 2025 (IT0005422503)

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