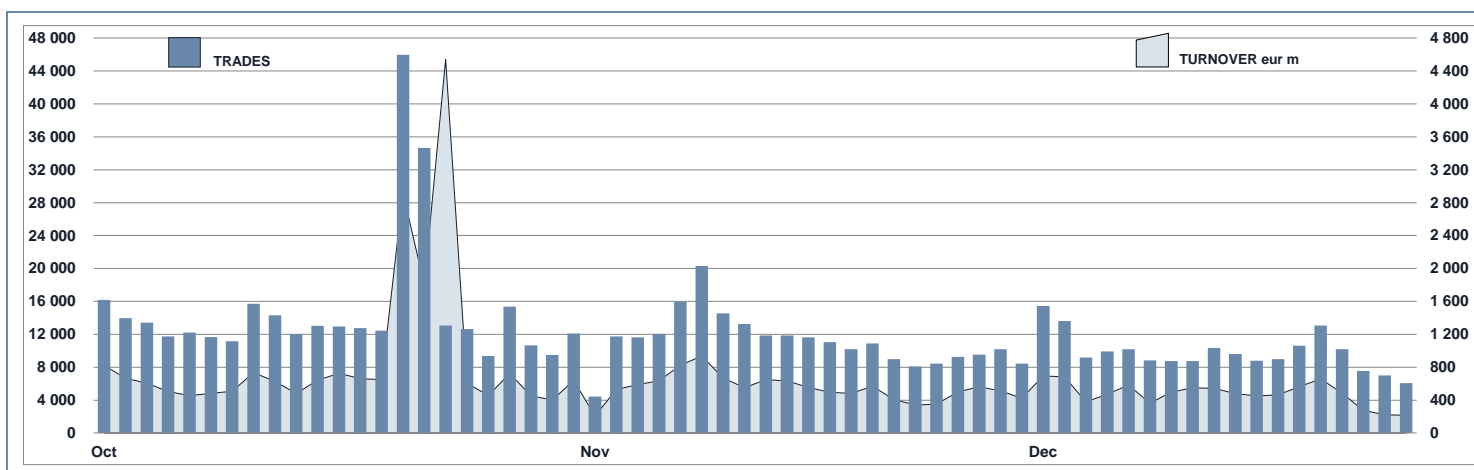
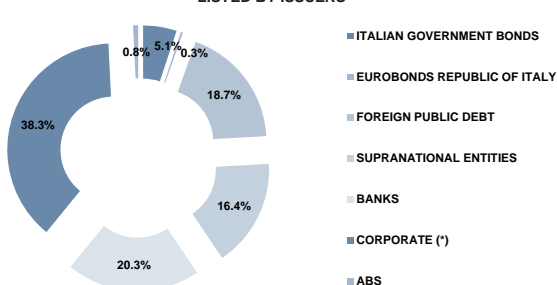


FIXED INCOME Statistics
December 2019
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

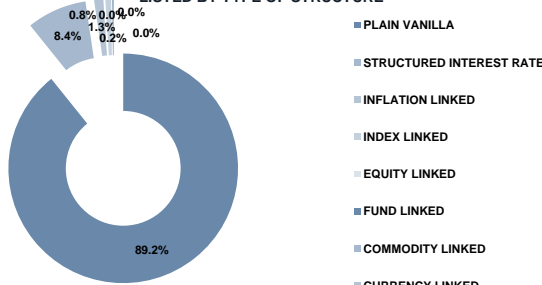
	LISTED BOND					TRADING					
	DEC 2018	NOVEMBER 2019		DECEMBER 2019		NOVEMBER 2019		DECEMBER 2019		JAN - DEC 2019	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2019	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2019	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	127	131	38	131	40	170 597	10 305.3	123 057	7 477.5	3 090 912	175 462.1
DMOT - BONDS	163	116	3	114	3	12 085	183.0	9 457	139.2	161 185	2 527.4
EUROMOT	1 056	1 023	124	1 020	126	47 502	769.1	40 526	815.3	660 137	10 713.1
EXTRAMOT	1 307	1 296	127	1 307	149	4 140	162.2	3 847	143.7	64 696	2 323.2
<i>of which BONDS IN DISTRIBUTION</i>	-	1	5	-	6	-	0.3	-	2 452	200.0	4 710
TOTAL	2 653	2 566	292	2 572	318	234 324	11 419.7	176 887	8 575.7	3 976 920	191 025.8
ISSUERS											
ITALIAN GOVERNMENT BONDS	127	131	38	131	40	170 597	10 305.3	123 057	7 477.5	3 090 912	175 462.1
EUROBONDS REPUBLIC OF ITALY	5	8	4	8	4	2 189	123.5	1 866	76.9	30 031	866.3
FOREIGN PUBLIC DEBT	490	484	61	481	61	10 451	206.2	8 615	178.0	161 565	3 404.9
SUPRANATIONAL ENTITIES	451	425	35	423	35	23 775	309.0	18 496	264.2	317 039	4 318.1
BANKS	566	524	56	523	58	16 262	251.9	11 917	178.5	229 972	3 529.9
CORPORATE (*)	1 009	977	86	986	105	11 050	223.7	12 936	400.7	147 401	3 444.5
ABS	5	17	12	20	15	-	-	-	-	-	-
TOTAL	2 653	2 566	292	2 572	318	234 324	11 419.7	176 887	8 575.7	3 976 920	191 025.8
<small>(*) BOC and BOP are included</small>											
TYPE OF STRUCTURE											
PLAIN VANILLA	2 256	2 172	228	2 178	251	45 932	883.4	39 655	924.5	635 615	12 156.1
STRUCTURED INTEREST RATE	214	205	19	206	20	16 891	210.0	13 361	159.7	240 533	3 181.0
INFLATION LINKED	33	32	3	32	3	349	9.2	430	6.7	4 721	130.1
INDEX LINKED	21	21	1	20	1	526	6.6	373	5.0	4 959	72.0
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	4	3	4	3	29	5.2	11	2.4	180	24.5
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	127	131	38	131	40	170 597	10 305.3	123 057	7 477.5	3 090 912	175 462.1
TOTAL	2 653	2 566	292	2 572	318	234 324	11 419.7	176 887	8 575.7	3 976 920	191 025.8

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 - DECEMBER 2019				FOREIGN PUBLIC DEBT - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2.8% MZ67 EUR	1 060.1	26 361	DE0001102473	BUND TF 0% AG29 EUR	25.4	51
IT0005383309	BTP TF 1.35% AP30 EUR	360.5	7 837	XS1085735899	PORTUGAL TF 5.125% OT24 USD	8.2	433
IT0005162828	BTP TF 2.7% MZ47 EUR	236.9	4 811	DE0001102465	BUND TF 0.25% FB29 EUR	6.0	48
IT0005094088	BTP TF 1.65% MZ32 EUR	234.5	5 692	US912828S273	USA T-NOTE TF 1.125% GN21 USD	5.7	58
IT0005388175	BTP ITALIA OT27 EUR	170.4	3 272	GR0138015814	GGB TF 4.2% GE42 EUR	4.9	186

EUROBONDS REPUBLIC OF ITALY - DECEMBER 2019				SUPRANATIONAL ENTITIES - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410B207	ITALY TF 4% OT49 USD	33.7	183	XS1524609531	EIB TF 5.5% GE23 MXN	10.1	754
US465410BG26	ITALY 33USD 5.375	19.1	1 188	XS1605368536	EIB TF 8% MG27 ZAR	9.4	511
US465410B5X8	ITALY TF 2.375% OT24 USD	8.2	39	XS1075219763	EIB TF 8.75% ST21 TRY	7.5	694
US465410BY32	ITALY TF 2.875% OT29 USD	6.9	40	XS1342860167	EIB TF 4.75% GE21 MXN	7.1	310
US465410AH18	ITALY SET23USD 6.875	4.8	259	US298785HC34	EIB TF 1.625% GN21 USD	6.1	70

BANKS - DECEMBER 2019				CORPORATE - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4.375 LG22 SUB TIER2	10.2	623	XS2083187059	ALERION GREEN TF 3.125% DC25 CALL EUR	220.1	3 761
IT0004917842	MEDIOBANCA TF 5.75% AP23 LT2 EUR	7.6	439	IT0005374043	CDP MC GN26 EUR	28.3	1 699
XS2066560421	IMI OPERA V SC OT26 USD	7.5	460	IT0005108490	AUTOSTRADE TF 1.625% GN23 EUR	14.4	1 209
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST2EUR	7.1	435	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	13.3	1 024
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	6.3	338	XS2088650051	TIP TF 2.5% DC24 CALL EUR	12.1	112

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - DECEMBER 2019				STRUCTURED INTEREST RATE - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2.8% MZ67 EUR	1 060.1	26 361	IT0005374043	CDP MC GN26 EUR	28.3	1 699
IT0005383309	BTP TF 1.35% AP30 EUR	360.5	7 837	IT0005090995	CDP MC MZ22 EUR	11.0	455
IT0005162828	BTP TF 2.7% MZ47 EUR	236.9	4 811	XS2066560421	IMI OPERA V SC OT26 USD	7.5	460
IT0005094088	BTP TF 1.65% MZ32 EUR	234.5	5 692	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	6.3	338
XS2083187059	ALERION GREEN TF 3.125% DC25 CALL EUR	220.1	3 761	XS1490787113	IMI COLLEZIO MC ST26 EUR	5.1	325

INFLATION LINKED - DECEMBER 2019				INDEX LINKED - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	170.4	3 272	XS1917890285	WORLDBANK SUSTAINABLE MC INLINK DC23USD	1.2	116
IT0005332835	BTP ITALIA MG26 EUR	127.4	2 471	XS1233813188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.0	104
IT0005012783	BTP ITALIA AP20 EUR	100.0	1 201	XS1739518337	CS OC IND LINK MZ21 USD	0.7	13
IT0005312142	BTP ITALIA NV23 EUR	85.5	1 507	CH0472393948	CS OC IND LINK GN22 CALL USD	0.6	8
IT0005174906	BTP ITALIA AP24 EUR	76.6	1 714	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.5	24

EQUITY LINKED - DECEMBER 2019				OTHERS (*) - DECEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	2.4	9
				CH0460907329	CS OC FD LINK AP22 USD	0.0	2

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

News

In December, on MOT market 2 Italian Government bonds and 3 instruments were listed; whereas on the ExtraMOT market 22 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:

- Tamburi Investment Partners S.p.A. €300,000,000 2.500 per cent. Bonds due 5 December 2024 (XS2088650051)
- Immobiliare Grande Distribuzione SIIQ S.p.A. €400,000,000 2.125 per cent. Fixed Rate Notes due 28 November 2024 (XS2084425466)
- Portale Sardegna 2019 – 2024 5,00%(IT0005391088)
- Officine CST S.p.A. 2.35% 2019 – 2021 (IT0005394314)
- Intesa Sanpaolo S.p.A. Subordinato Tier 2 Tasso Variabile 11/12/2019-11/12/2026 (IT0005390825)
- Intesa Sanpaolo S.p.A. Subordinato Tier 2 Tasso Fisso 1,98% 11/12/2019-11/12/2026 (IT0005390833)
- ISAIA E ISAIA S.P.A. – 4,50% 2019-2027 (IT0005391492)
- ISAIA E ISAIA S.P.A. – 5,10% 2019-2027 (IT0005394199)
- ASJA AMBIENTE ITALIA S.P.A. – 5,75% 2019- 2027 (IT0005394868)
- ASJA AMBIENTE ITALIA S.P.A. – 5,20% 2019- 2024 (IT0005394892)
- Minibond Short Term IREOS S.p.A. 4,5% - 13.12.2019 Callable (IT0005394306)
- Minibond Short Term Lucaprint S.p.A. 4,20% – 30.11.2020 Callable (IT0005392052)
- Minibond Short Term 2M S.r.l. 4% – 13.12.2020 Callable (IT0005394322)
- Sisal Pay S.p.A. €530,000,000 Senior Secured Floating Rate Notes due 2026 (XS2092610141 - XS2092613244)
- Snam S.p.A. Issue of Eur 500,000,000 1.250 per cent. Notes due 28 August 2025 (XS1957442541)
- GPI S.P.A. – 3,50% 2019 – 2025 (IT0005394371)
- Minibond Short Term Ledoga S.R.L. 4,3% – 30.06.2020 Callable (IT0005395840)
- Minibond Short Term B.M. Tecnologie Industriali 4,4% – 23.12.2020 (IT0005396418)
- De Matteis Agroalimentare - 5,50% 2019 – 2026 (IT0005395675)
- Amalia SPV S.r.l. Euro 168,977,000 M1 Asset Backed Fixed Rate Notes due October 2029 (IT0005395147)
- Amalia SPV S.r.l. Euro 19,432,000 M2 Asset Backed Fixed Rate Notes due October 2029 (IT0005395717)
- Amalia SPV S.r.l. Euro 19,432,000 M3 Asset Backed Fixed Rate Notes due October 2029 (IT0005395725)

Markets Analysis
 Piazza degli Affari, 6 - 20123 Milano
 T +39 02 724261 | Fax +39 02 8646.4323
 e-mail: markets_analysis@borsaitaliana.it
 www.borsaitaliana.it



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