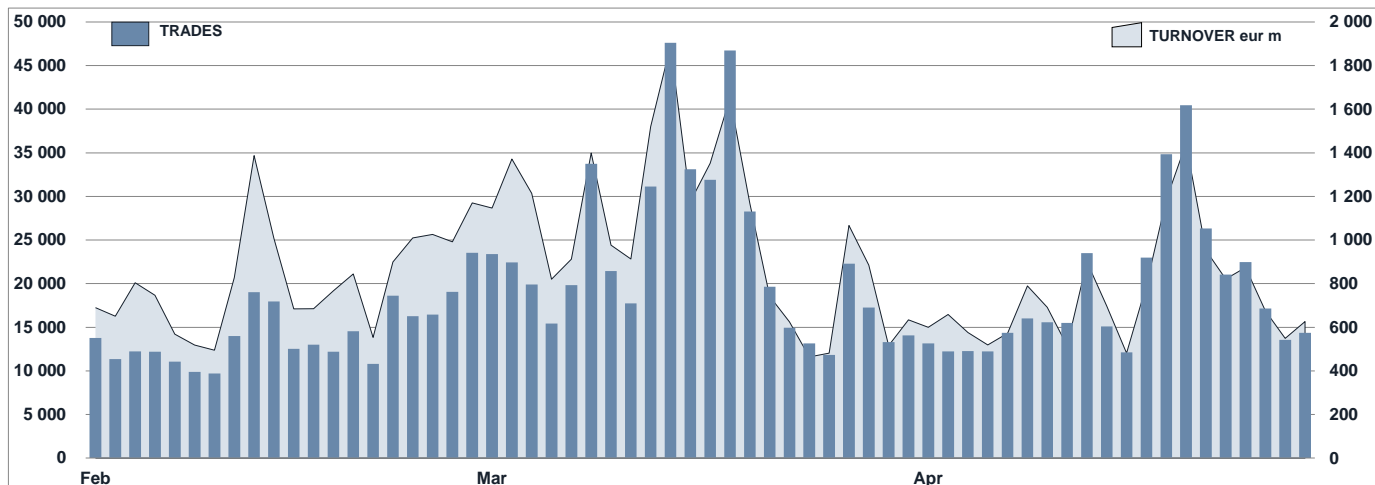




FIXED INCOME Statistics

April 2020

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2019		MARCH 2020		APRIL 2020		MARCH 2020		APRIL 2020		JAN - APR 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	133	11	133	15	414 161	21 144.5	305 152	13 775.8	1 131 246	63 257.3	
DMOT - BONDS	114	102	1	99	1	23 074	261.0	12 523	143.8	68 795	960.6	
EUROMOT	1 020	1 036	59	1 032	75	69 054	1 170.8	47 652	723.5	223 250	3 809.1	
EXTRAMOT	1 307	1 268	8	1 279	35	12 816	347.2	9 912	274.9	34 466	1 113.7	
of which BONDS IN DISTRIBUTION	-	-	2	-	2	-	-	-	-	2 168	38.2	
TOTAL	2 572	2 539	79	2 543	126	519 105	22 923.5	375 239	14 917.9	1 457 757	69 140.6	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	133	11	133	15	414 161	21 144.5	305 152	13 775.8	1 131 246	63 257.3	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	4 611	200.0	2 835	108.7	13 202	671.3	
FOREIGN PUBLIC DEBT	481	493	25	517	60	21 004	467.5	13 013	310.0	56 330	1 264.9	
SUPRANATIONAL ENTITIES	423	429	28	424	30	28 114	396.1	18 811	226.5	102 537	1 428.2	
BANKS	523	498	6	494	9	23 701	355.8	15 369	210.5	71 231	1 170.9	
CORPORATE (*)	986	958	7	947	7	27 514	359.5	20 059	286.5	83 211	1 348.1	
ABS	20	22	2	22	5	-	-	-	-	-	-	
TOTAL	2 572	2 539	79	2 543	126	519 105	22 923.5	375 239	14 917.9	1 457 757	69 140.6	

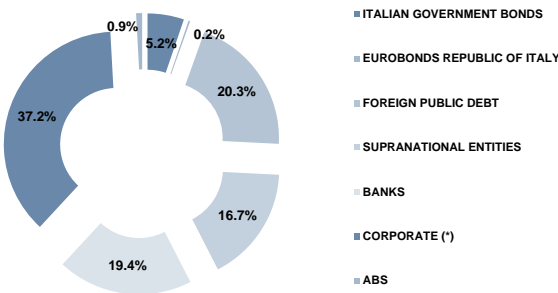
(*) BOC and BOP are included

TYPE OF STRUCTURE

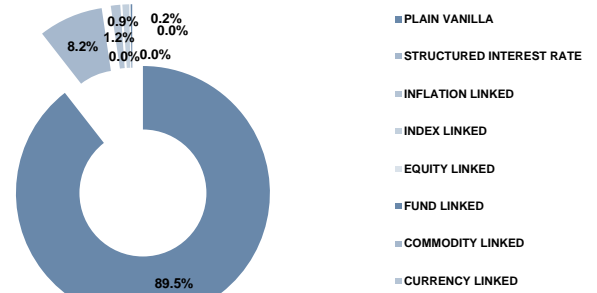
PLAIN VANILLA	2 178	2 149	65	2 156	108	80 062	1 442.5	54 123	929.5	246 754	4 759.6
STRUCTURED INTEREST RATE	206	200	1	198	1	23 568	297.1	14 865	179.3	75 541	1 004.0
INFLATION LINKED	32	30	-	29	-	561	25.6	405	21.2	1 759	65.2
INDEX LINKED	20	21	1	21	1	717	9.7	667	10.4	2 313	43.8
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	4	4	-	4	-	26	3.9	18	1.5	113	10.3
COMMODITY LINKED	-	1	1	1	1	10	0.1	9	0.2	31	0.4
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	131	133	11	133	15	414 161	21 144.5	305 152	13 775.8	1 131 246	63 257.3
TOTAL	2 572	2 539	79	2 543	126	519 105	22 923.5	375 239	14 917.9	1 457 757	69 140.6

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 - APRIL 2020				FOREIGN PUBLIC DEBT - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005398406	BTP TF 2,45% ST50 EUR	1 970.6	60 554	US912810RK60	USA T-BOND TF 2,5% FB45 USD	32.2	631
IT0005217390	BTP TF 2,8% MZ67 EUR	1 573.8	49 678	XS1085735899	PORTUGAL TF 5,125% OT24 USD	16.5	479
IT0005402117	BTP TF 1,45% MZ36 EUR	756.1	25 096	XS2109813142	ROMANIA TF 3,375% GE50 EUR	12.5	1 406
IT0005094088	BTP TF 1,65% MZ32 EUR	438.3	12 801	DE0001104735	SCHATZ TF 0% ST20 EUR	10.3	25
IT0005383309	BTP TF 1,35% AP30 EUR	426.8	9 119	IT1768074319	ROMANIA TF 3,375% FB38 EUR	9.2	890

EUROBONDS REPUBLIC OF ITALY - APRIL 2020				SUPRANATIONAL ENTITIES - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	53.3	291	XS1115184753	EIB TF 9,25% OT24 TRY	11.4	1 124
US465410BG26	ITALY 33USD 5,375	36.5	2 048	XS1398573136	EIB SC MG26 CALL USD	9.4	576
US465410BY32	ITALY TF 2,875% OT29 USD	8.8	45	XS1605368536	EIB TF 8% MG27 ZAR	7.5	681
US465410AH18	ITALY SET23USD 6,875	7.3	346	XS0318345971	EIB ZC ST22 TRY	7.2	685
XS0098449456	ITALY 29EUR FRN	1.8	100	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	7.2	428

BANKS - APRIL 2020				CORPORATE - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2109438387	IMI MC GE30 EUR	21.6	1 618	IT0005374043	CDP MC GN26 EUR	33.5	2 658
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	12.8	951	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	15.5	2 272
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	11.3	877	XS1747134564	CARRARO INT TF GE25 CALL EUR	12.1	1 811
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	11.2	844	XS0213101073	PEMEX TF 5,5% FB25 EUR	11.3	704
IT0001200390	COMIT-98/28 ZC	7.9	689	XS1711584430	SAIPEM FINAN TF 2,625% GE25 CALL EUR	11.1	119

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - APRIL 2020				STRUCTURED INTEREST RATE - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005398406	BTP TF 2,45% ST50 EUR	1 970.6	60 554	IT0005374043	CDP MC GN26 EUR	33.5	2 658
IT0005217390	BTP TF 2,8% MZ67 EUR	1 573.8	49 678	XS2109438387	IMI MC GE30 EUR	21.6	1 618
IT0005402117	BTP TF 1,45% MZ36 EUR	756.1	25 096	XS1398573136	EIB SC MG26 CALL USD	9.4	576
IT0005094088	BTP TF 1,65% MZ32 EUR	438.3	12 801	IT0005090995	CDP MC MZ22 EUR	8.8	448
IT0005383309	BTP TF 1,35% AP30 EUR	426.8	9 119	XS1434092364	EIB SC AG26 CALL USD	7.0	519

INFLATION LINKED - APRIL 2020				INDEX LINKED - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	116.6	2 921	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	7.2	428
IT0005012783	BTP ITALIA AP20 EUR	102.8	490	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	1.0	79
IT0005332835	BTP ITALIA MG26 EUR	94.0	2 133	CH0524993752	CS OC IND LINK ST23 USD	0.9	43
IT0005253676	BTP ITALIA MG23 EUR	86.9	1 207	XS1739518337	CS OC IND LINK MZ21 USD	0.3	5
IT0005058919	BTP ITALIA OT20 EUR	83.8	597	IT0004958069	MEDIOBANCA MB26 INDEX LINKED MC OT21 EUR	0.2	15

EQUITY LINKED - APRIL 2020				OTHERS (*) - APRIL 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	1.0	10
				CH0460907329	CS OC FD LINK AP22 USD	0.3	4
				CH0493463738	CS OC COM LINK FB23 USD	0.2	9
				CH0460899674	CS OC FD LINK ST22 USD	0.1	2
				CH0491326630	CS OC FD LINK MZ23 USD	0.1	2

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

News

In April, on MOT market 4 Italian Government bonds and 16 instruments were listed; whereas on the ExtraMOT market 27 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 4 Madonne Casafficio 3.5% - 03.04.2021 Callable – Secured 100% (IT0005406225)
- CDP 500,000,000 1.50 per cent. Fixed Rate Notes due 20 April 2023 (IT0005408080)
- CDP Euro 500,000,000 2.00 per cent. Fixed Rate Notes due 20 April 2027 (IT0005408098)

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