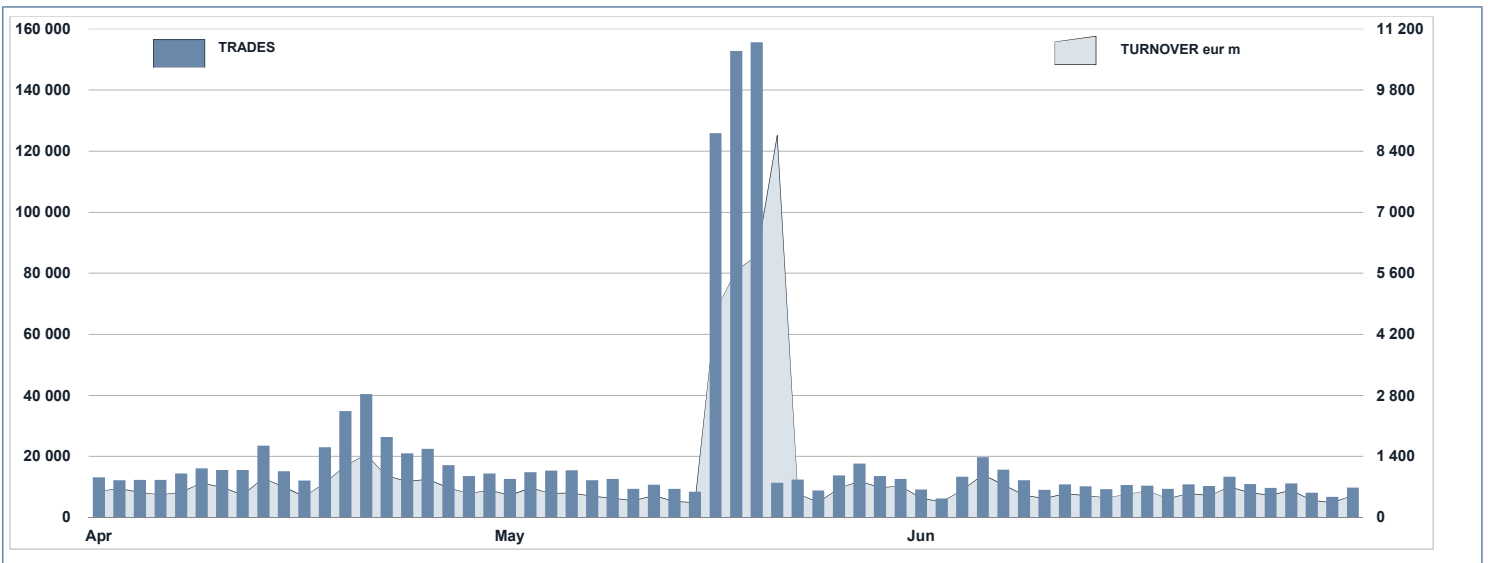




FIXED INCOME Statistics

June 2020

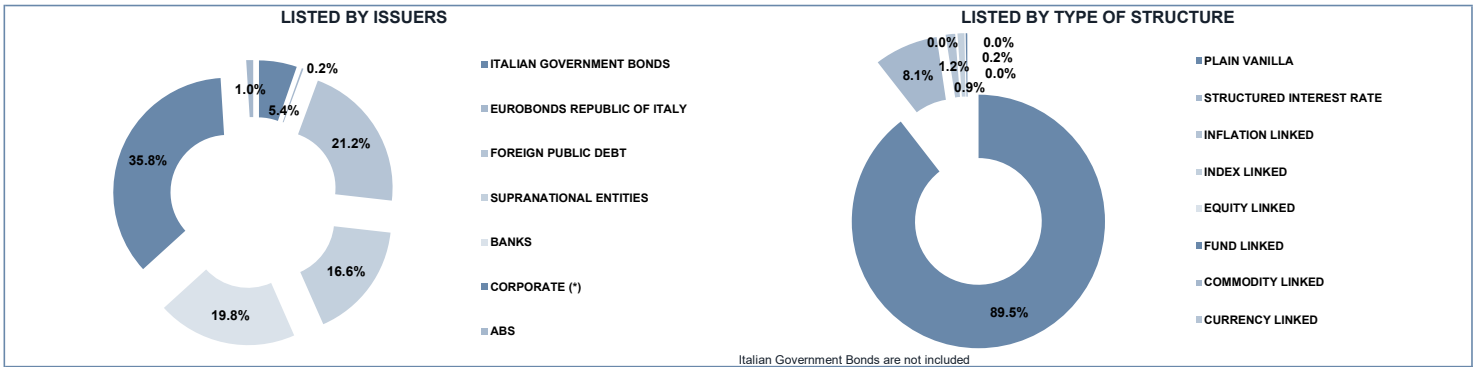
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2019		MAY 2020		JUNE 2020		MAY 2020		JUNE 2020		JAN - JUN 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	135	19	137	24	587 848	32 744.4	184 099	10 869.7	1 903 193	106 871.3	
DMOT - BONDS	114	96	1	89	1	11 601	146.2	11 168	144.4	91 564	1 251.1	
EUROMOT	1 020	1 035	89	1 042	107	38 328	619.2	34 728	594.3	296 306	5 022.6	
EXTRAMOT	1 307	1 280	47	1 274	57	7 522	223.0	6 719	223.3	48 707	1 560.1	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	2	-	3	-	-	4	3.4	2 172	41.6	
TOTAL	2 572	2 546	156	2 542	189	645 299	33 732.8	236 714	11 831.7	2 339 770	114 705.1	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	135	19	137	24	587 848	32 744.4	184 099	10 869.7	1 903 193	106 871.3	
EUROBONDS REPUBLIC OF ITALY	8	6	-	6	-	1 936	101.0	1 611	77.6	16 749	849.9	
FOREIGN PUBLIC DEBT	481	532	80	538	92	11 733	231.8	12 584	264.2	80 647	1 760.9	
SUPRANATIONAL ENTITIES	423	424	34	422	38	13 764	204.4	11 477	178.2	127 778	1 810.8	
BANKS	523	487	9	504	13	13 468	209.6	13 541	222.7	98 240	1 603.1	
CORPORATE (*)	986	940	12	910	13	16 550	241.6	13 402	219.3	113 163	1 809.1	
ABS	20	22	2	25	9	-	-	-	-	-	-	
TOTAL	2 572	2 546	156	2 542	189	645 299	33 732.8	236 714	11 831.7	2 339 770	114 705.1	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	2 178	2 158	133	2 152	155	41 093	769.5	38 293	763.7	326 140	6 292.8	
STRUCTURED INTEREST RATE	206	196	1	195	6	14 829	189.9	13 196	165.4	103 566	1 359.3	
INFLATION LINKED	32	29	-	30	1	356	9.2	292	16.8	2 407	91.2	
INDEX LINKED	20	21	1	21	1	942	15.5	547	10.6	3 802	69.9	
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-	
FUND LINKED	4	4	-	4	-	26	1.5	20	1.7	159	13.5	
COMMODITY LINKED	-	1	1	1	1	6	0.1	7	0.2	44	0.6	
CURRENCY LINKED	-	1	1	1	1	199	2.8	260	3.7	459	6.6	
ITALIAN GOVERNMENT BONDS	131	135	19	137	24	587 848	32 744.4	184 099	10 869.7	1 903 193	106 871.3	
TOTAL	2 572	2 546	156	2 542	189	645 299	33 732.8	236 714	11 831.7	2 339 770	114 705.1	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - JUNE 2020				FOREIGN PUBLIC DEBT - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	1 430.1	17 395	XS2109813142	ROMANIA TF 3,375% GE50 EUR	22.2	1 669
IT0005398406	BTP TF 2,45% ST50 EUR	1 099.2	26 802	US912810RK60	USA T-BOND TF 2,5% FB45 USD	15.3	553
IT0005217390	BTP TF 2,8% MZ67 EUR	1 054.1	25 645	DE0001030559	BUNDEI 0,5% AP30 EUR	12.5	29
IT0005402117	BTP TF 1,45% MZ36 EUR	736.8	17 746	DE0001102481	BUND TF 0% AG50 EUR	11.2	418
IT0005383309	BTP TF 1,35% AP30 EUR	321.4	5 603	PT0TEUOE0019	PORTUGAL TF 4,125% AP27 EUR	8.1	25
EUROBONDS REPUBLIC OF ITALY - JUNE 2020				SUPRANATIONAL ENTITIES - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US4465410B207	ITALY TF 4% OT49 USD	36.3	194	XS1288040055	EIB TF 0,25% OT20 EUR	8.0	38
US4465410B26	ITALY 33USD 5,375	19.5	1 106	X50070553820	EIB NV26 ZC USD	7.1	156
US4465410B32	ITALY TF 2,875% OT29 USD	13.1	69	X50605958791	EIB GE21 EUR 3,625	5.7	18
US4465410AH18	ITALY SET23USD 6,875	4.3	183	XS1115184753	EIB TF 9,25% OT24 TRY	5.4	615
US4465410BX58	ITALY TF 2,375% OT24 USD	3.1	15	XS1574041999	EIB TF 10% MZ22 TRY	4.6	588
BANKS - JUNE 2020				CORPORATE - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.9	1 006	IT0005374043	CDP MC GN26 EUR	24.0	1 855
IT0005120313	BANCO BPM TV EUR3M+4.375 LG22 SUB TIER2	13.5	965	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	16.2	1 951
XS2109438387	IMI MC GE30 EUR	12.7	803	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	14.5	1 321
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	9.7	614	XS0213101073	PEMEX TF 5,5% FB25 EUR	9.9	510
IT0001200390	COMIT-98/28 ZC	7.1	549	IT0005090995	CDP MC MZ22 EUR	8.4	402

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JUNE 2020				STRUCTURED INTEREST RATE - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005398406	BTP TF 2,45% ST50 EUR	1 099.2	26 802	IT0005374043	CDP MC GN26 EUR	24.0	1 855
IT0005217390	BTP TF 2,8% MZ67 EUR	1 054.1	25 645	XS2109438387	IMI MC GE30 EUR	12.7	803
IT0005402117	BTP TF 1,45% MZ36 EUR	736.8	17 746	IT0005090995	CDP MC MZ22 EUR	8.4	402
IT0005383309	BTP TF 1,35% AP30 EUR	321.4	5 603	XS1212158965	SG TF AG25 CALL USD	6.7	280
IT0005094088	BTP TF 1,65% MZ32 EUR	262.4	6 474	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	6.0	304
INFLATION LINKED - JUNE 2020				INDEX LINKED - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	1 430.1	17 395	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	3.4	261
IT0005058919	BTP ITALIA OT20 EUR	154.9	598	XS1739518337	CS OC IND LINK MZ21 USD	2.9	6
IT0005398175	BTP ITALIA OT27 EUR	119.1	2 372	CH0524993752	CS OC IND LINK ST23 USD	1.3	14
IT0005253676	BTP ITALIA MG23 EUR	116.8	1 348	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	1.1	97
IT0005105843	BTP ITALIA AP23 EUR	108.5	1 529	XS1586107101	SG SUSTAINABLE MC IND LINK DC22 USD	0.6	53
EQUITY LINKED - JUNE 2020				OTHERS (*) - JUNE 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS2114121192	GS FIN CORP TF MG25 EUR	3.7	260
				XS1649517742	CS OC FD LINK NV21 USD	0.5	7
				CH0461326630	CS OC FD LINK MZ23 USD	0.5	6
				CH0460899674	CS OC FD LINK ST22 USD	0.4	2
				CH0460907329	CS OC FD LINK AP22 USD	0.3	5

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

News

In June, on MOT market 5 Italian Government bonds and 18 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 and ExtraMOT PRO³ of ExtraMOT market at request of the issuer:

Archimede Investments S.r.l. €10,000,000.00 due December 2032 (IT0005408122)
 Fanes S.r.l. Euro 2,000,000,000 Series 2020-1-A Asset Backed Partly Paid Floating Rate Notes due June 2060 (IT0005412363)
 Minibond Short Term Extended - Ced. Ann. - PLISSÉ S.p.a. 4,00% - 12.06.2022 - Securable MCC 90% - Callable (IT0005412330)
 Clara Sec S.r.l. Euro 6,350,000,000 Class A Asset Backed Floating Rate Notes due October 2044 (IT0005413049)
 DAVIS & MORGAN EURO 20,000,000,00 STEP UP 8%-10% SCADENZA 24 GIUGNO 2027 (IT0005414179)
 Siviglia SPV S.r.l. € 140,800,000 Class A1 Residential Mortgage Asset Backed Floating Rate Notes due July 2070 (IT0005415150)
 Siviglia SPV S.r.l. € 140,800,000 Class A2 Residential Mortgage Asset Backed Fixed Rate Notes due July 2070 (IT0005415168)
 Intesa Sanpaolo S.p.A. Subordinato Tier 2 Tasso Fisso 3,75% 29/06/2020-29/06/2027 (IT0005412264)
 Intesa Sanpaolo S.p.A. Subordinato Tier 2 Tasso Variabile 29/06/2020-29/06/2027 (IT0005412256)
 Snam S.p.A. Issue of €500,000,000 0.750 per cent. Notes due 17 June 2030 (XS2190256706)

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