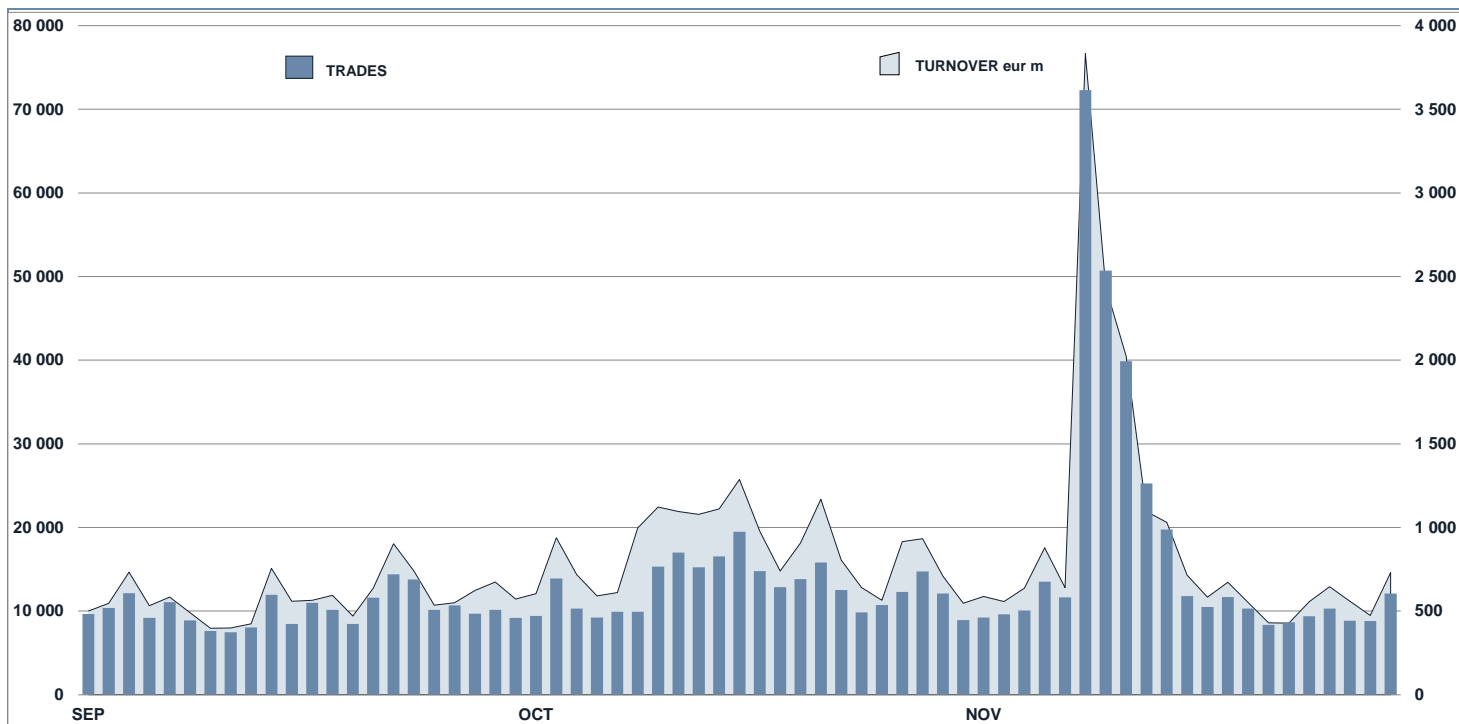




FIXED INCOME Statistics

November 2020

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2019		OCTOBER 2020		NOVEMBER 2020		OCTOBER 2020		NOVEMBER 2020		JAN - NOV 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	140	40	153	56	229 862	18 121.6	317 626	19 042.9	3 112 678	182 393.0	
DMOT - BONDS	114	83	1	79	1	10 667	151.5	11 540	178.0	141 694	1 970.5	
EUROMOT	1 020	1 053	168	1 084	213	39 219	612.9	38 261	658.1	467 875	7 851.4	
EXTRAMOT	1 307	1 238	80	1 225	83	4 802	168.9	5 230	183.5	72 766	2 386.3	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	3	-	-	-	-	3 649	191.6	
TOTAL	2 572	2 514	289	2 541	353	284 550	19 054.9	372 657	20 062.4	3 795 013	194 601.3	
ISSUERS												
ITALIAN GOVERNMENT BONDS	131	140	40	153	56	229 862	18 121.6	317 626	19 042.9	3 112 678	182 393.0	
EUROBONDS REPUBLIC OF ITALY	8	6	-	7	1	1 768	94.0	1 771	122.7	24 429	1 268.7	
FOREIGN PUBLIC DEBT	481	536	110	548	125	11 235	193.2	10 430	194.6	131 554	2 661.7	
SUPRANATIONAL ENTITIES	423	425	65	429	74	12 913	199.5	13 953	208.7	189 684	2 679.7	
BANKS	523	494	29	499	50	11 115	192.3	13 913	253.8	151 871	2 553.7	
CORPORATE (*)	986	885	33	875	33	17 657	254.3	14 964	239.8	184 797	3 044.4	
ABS	20	28	12	30	14	-	-	-	-	-	-	
TOTAL	2 572	2 514	289	2 541	353	284 550	19 054.9	372 657	20 062.4	3 795 013	194 601.3	

(*) BOC and BOP are included

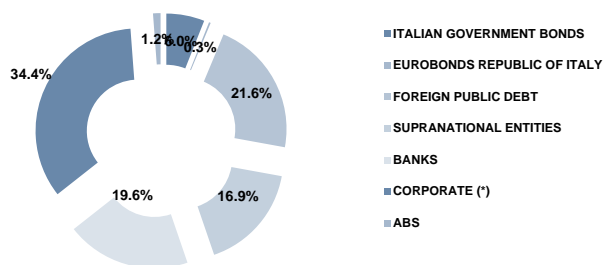
TYPE OF STRUCTURE

PLAIN VANILLA	2 178	2 127	234	2 141	279	41 609	774.0	41 526	836.7	512 130	9 859.9
STRUCTURED INTEREST RATE	206	191	10	192	12	12 498	149.1	12 966	174.4	160 508	2 104.5
INFLATION LINKED	32	28	1	28	2	244	5.1	248	4.4	3 634	116.3
INDEX LINKED	20	20	1	19	1	273	4.3	252	3.1	4 954	91.8
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	4	4	-	4	-	14	0.5	9	0.8	245	25.1
COMMODITY LINKED	-	1	1	1	1	7	0.1	4	0.0	70	0.9
CURRENCY LINKED	-	2	2	2	2	43	0.3	26	0.2	794	9.7
ITALIAN GOVERNMENT BONDS	131	140	40	153	56	229 862	18 121.6	317 626	19 042.9	3 112 678	182 393.0
TOTAL	2 572	2 514	289	2 541	353	284 550	19 054.9	372 657	20 062.4	3 795 013	194 601.3

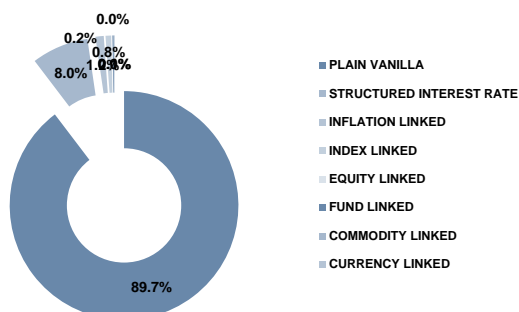
FOCUS ON LISTED BONDS - END OF MONTH

LISTED BY ISSUERS

LISTED BY ISSUERS LISTED BY TYPE OF STRUCTURE



LISTED BY TYPE OF STRUCTURE



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - NOVEMBER 2020				FOREIGN PUBLIC DEBT - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425761	BTP FUTURA NV28 EUR	6 012.9	128 773	XS2109813142	ROMANIA TF 3,375% GE50 EUR	12.6	621
IT0005217390	BTP TF 2,8% MZ67 EUR	1 460.6	27 897	DE0001102481	BUND TF 0% AG50 EUR	8.1	183
IT0005425233	BTP TF 1,7% ST51 EUR	1 189.1	21 541	XS1085735899	PORTUGAL TF 5,125% OT24 USD	7.6	366
IT0005410912	BTP ITALIA MG25 EUR	903.4	16 384	ES0000012G00	OBLIGACIONES TF 1% OT50 EUR	6.8	255
IT0005398406	BTP TF 2,45% ST50 EUR	760.4	11 804	US912810RK60	USA T-BOND TF 2,5% FB45 USD	4.9	221

EUROBONDS REPUBLIC OF ITALY - NOVEMBER 2020				SUPRANATIONAL ENTITIES - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	42.0	209	XS1167524922	EIB TF 8,125% DC26 ZAR	11.0	316
US465410BY32	ITALY TF 2,875% OT29 USD	31.1	133	XS2105903527	EIB TF 7,25% GE30 ZAR	10.1	376
US465410BG26	ITALY 33USD 5,375	27.4	1 033	XS1605368536	EIB TF 8% MG27 ZAR	8.2	319
US465410CA47	ITALY TF 1,25% FB26 USD	10.2	58	XS1524609531	EIB TF 5,5% GE23 MXN	6.1	337
US465410AH18	ITALY SET23USD 6,875	5.4	213	XS1115184753	EIB TF 9,25% OT24 TRY	5.7	902

BANKS - NOVEMBER 2020				CORPORATE - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2241390983	INTSANPAOLO TF 2,1% NV30 USD	18.2	799	IT0005374043	CDP MC GN26 EUR	44.6	2 010
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	17.8	994	XS2215041513	CARRARO INT TF 3,75% ST26 CALL EUR	29.6	2 145
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	16.3	61	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	24.6	2 532
IT0001200390	COMIT-98/28 ZC	16.3	1 214	IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	9.5	914
IT0004917842	MEDIOBANCA TF 5,75% AP23 LT2 EUR	12.2	767	XS1707063589	WEBUILD TF 1,75% OT24 CALL EUR	9.3	96

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - NOVEMBER 2020				STRUCTURED INTEREST RATE - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 460.6	27 897	IT0005425761	BTP FUTURA NV28 EUR	6 012.9	128 773
IT0005425233	BTP TF 1,7% ST51 EUR	1 189.1	21 541	IT0005415291	BTP FUTURA LG30 EUR	7 119.9	15 009
IT0005398406	BTP TF 2,45% ST50 EUR	760.4	11 804	IT0005374043	CDP MC GN26 EUR	44.6	2 010
IT0005402117	BTP TF 1,45% MZ36 EUR	413.1	6 288	IT0005090995	CDP MC MZ22 EUR	9.0	337
IT0005422891	BTP TF 0,90% AP31 EUR	216.2	2 436	XS1341083555	IMI COLLEZIO MC GE26 EUR	8.3	503

INFLATION LINKED - NOVEMBER 2020				INDEX LINKED - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	903.4	16 384	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BON	0.6	58
IT0005388175	BTP ITALIA OT27 EUR	297.1	4 662	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	14
IT0005332835	BTP ITALIA MG26 EUR	248.1	4 355	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK DC23USD	0.4	28
IT0005312142	BTP ITALIA NV23 EUR	214.9	2 804	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.3	35
IT0005253676	BTP ITALIA MG23 EUR	188.0	2 033	IT0005021602	MEDIOBANCA MB39 MC IND LINK GN21 EUR	0.3	34

EQUITY LINKED - NOVEMBER 2020				OTHERS (*) - NOVEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	0.6	5
				XS2114121192	GS FIN CORP TF MG25 EUR	0.2	25
				CH0460899674	CS OC FD LINK ST22 USD	0.1	2
				CH0491326630	CS OC FD LINK MZ23 USD	0.1	2
				CH0493463738	CS OC COM LINK FB23 USD	0.0	4

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

News

In November, on MOT market 16 Italian Government bonds and 45 instruments were listed; whereas on the ExtraMOT market 3 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:

Mediocredito issue of Euro 250,000,000 Tier 2 Subordinated Callable Notes due 23 November 2030 (XS2262077675)
 Valsabbina SME Platform SPV € 44,000,000 Class A Asset Backed Party Paid Notes due June 2060 (IT0005427825)
 Valsabbina SME Platform SPV € 6,700,000 Class B Asset Backed Party Paid Notes due June 2060 (IT0005427833)

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