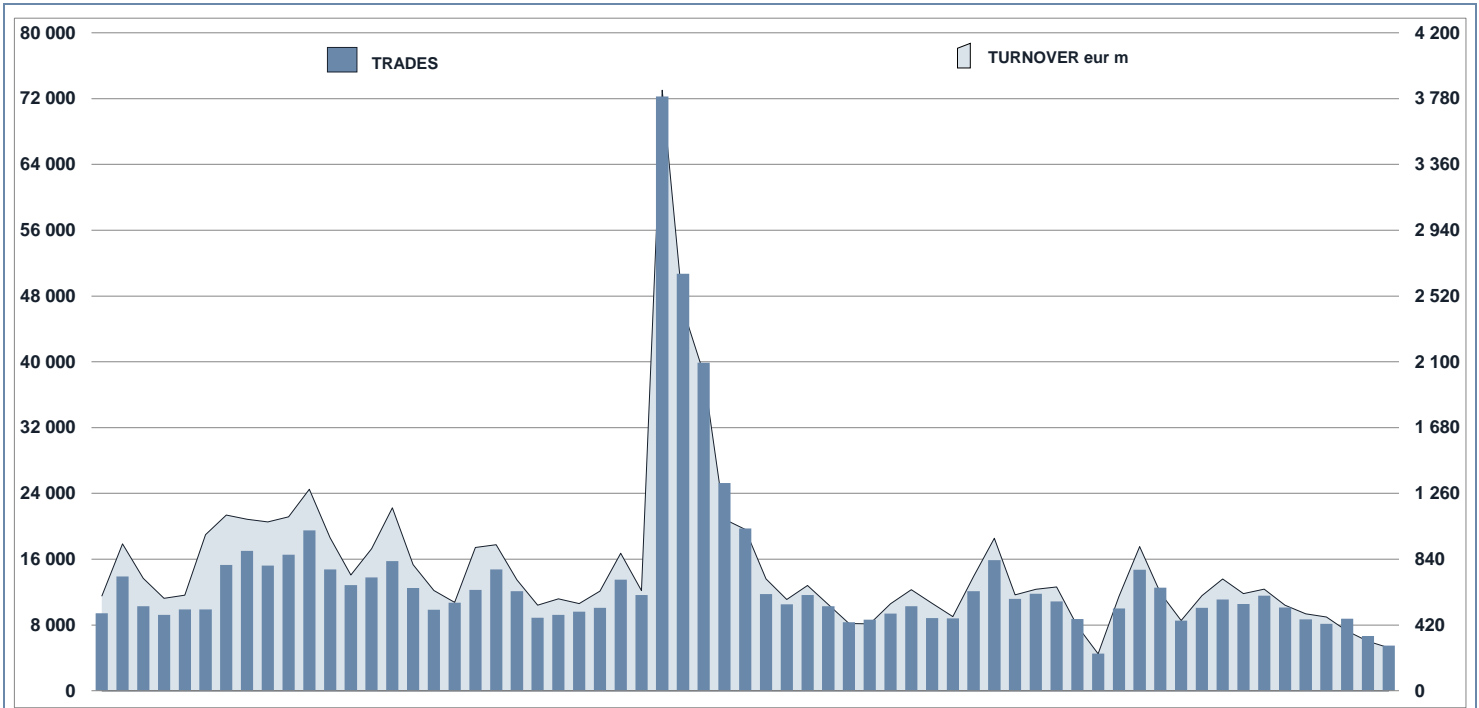


FIXED INCOME Statistics
December 2020
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS
LISTED BOND
TRADING

	DEC 2019		NOVEMBER 2020		DECEMBER 2020		NOVEMBER 2020		DECEMBER 2020		JAN - DEC 2020		
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER	
			BEGIN of JAN 2020		BEGIN of JAN 2020		eur m	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS													
DMOT - ITALIAN GOVERNMENT BONDS	131	153	56	152	58	317 626	19 042.9	155 641	10 380.9	3 268 319	192 773.9		
DMOT - BONDS	114	79	1	79	1	11 540	178.0	8 798	133.9	150 492	2 104.4		
EUROMOT	1 020	1 084	213	1 084	221	38 261	658.1	32 563	591.2	500 438	8 442.6		
EXTRAMOT	1 307	1 225	83	814	95	5 230	183.5	3 022	110.2	75 788	2 496.5		
of which BONDS IN DISTRIBUTION	-	-	3	-	3	-	-	-	-	3 649	191.6		
TOTAL	2 572	2 541	353	2 129	375	372 657	20 062.4	200 024	11 216.1	3 995 037	205 817.4		
ISSUERS													
ITALIAN GOVERNMENT BONDS	131	153	56	152	58	317 626	19 042.9	155 641	10 380.9	3 268 319	192 773.9		
EUROBONDS REPUBLIC OF ITALY	8	7	1	7	1	1 771	122.7	1 875	113.5	26 304	1 382.2		
FOREIGN PUBLIC DEBT	481	548	125	489	129	10 430	194.6	9 402	186.5	140 956	2 848.3		
SUPRANATIONAL ENTITIES	423	429	74	428	77	13 953	208.7	11 086	169.5	200 770	2 849.2		
BANKS	523	499	50	410	51	13 913	253.8	12 023	209.8	163 894	2 763.5		
CORPORATE (*)	986	875	33	612	44	14 964	239.8	9 997	156.0	194 794	3 200.4		
ABS	20	30	14	31	15	-	-	-	-	-	-		
TOTAL	2 572	2 541	353	2 129	375	372 657	20 062.4	200 024	11 216.1	3 995 037	205 817.4		

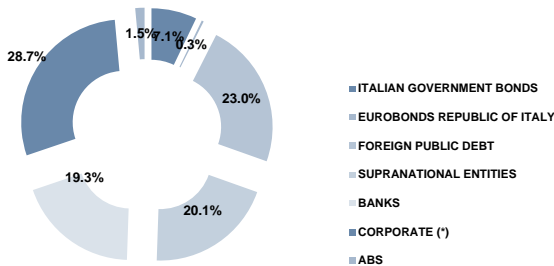
(*) BOC and BOP are included.

TYPE OF STRUCTURE

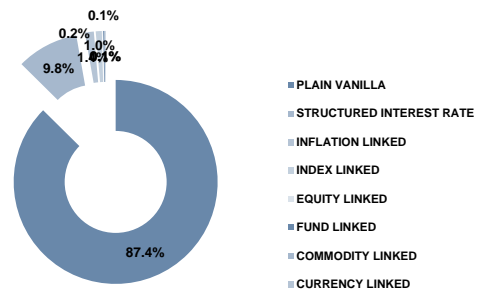
PLAIN VANILLA	2 178	2 141	279	1 728	294	41 526	836.7	32 568	680.1	544 698	10 540.1		
STRUCTURED INTEREST RATE	206	192	12	194	17	12 966	174.4	11 227	144.0	171 735	2 248.6		
INFLATION LINKED	32	28	2	28	2	248	4.4	286	5.0	3 920	121.3		
INDEX LINKED	20	19	1	19	1	252	3.1	219	2.1	5 173	93.9		
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-		
FUND LINKED	4	4	-	4	-	9	0.8	28	3.4	273	28.6		
COMMODITY LINKED	-	1	1	1	1	4	0.0	5	0.2	75	1.1		
CURRENCY LINKED	-	2	2	2	2	26	0.2	50	0.3	844	10.0		
ITALIAN GOVERNMENT BONDS	131	153	56	152	58	317 626	19 042.9	155 641	10 380.9	3 268 319	192 773.9		
TOTAL	2 572	2 541	353	2 129	375	372 657	20 062.4	200 024	11 216.1	3 995 037	205 817.4		

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 2020				FOREIGN PUBLIC DEBT - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 384.8	26 244	XS1085735899	PORTUGAL TF 5,125% OT24 USD	13.6	337
IT0005425233	BTP TF 1,7% ST51 EUR	1 114.9	21 289	XS2109813142	ROMANIA TF 3,375% GE50 EUR	9.9	548
IT0005410912	BTP ITALIA MG25 EUR	550.0	8 922	XS2201851685	ROMANIA TF 4% FB51 USD	6.7	411
IT0005398406	BTP TF 2,45% ST50 EUR	527.4	9 824	DE0001102481	BUND TF 0% AG50 EUR	6.3	178
IT0005425761	BTP FUTURA NV28 EUR	434.7	7 128	XS2259191430	HUNGARY TF 1,5% NV50 EUR	4.9	392

EUROBONDS REPUBLIC OF ITALY - DECEMBER 2020				SUPRANATIONAL ENTITIES - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	46.5	207	XS1605368536	EIB TF 8% MG27 ZAR	5.8	261
US465410CA47	ITALY TF 1,25% FB26 USD	28.6	131	XS1167524922	EIB TF 8,125% DC26 ZAR	5.7	288
US465410BG26	ITALY 33USD 5,375	21.3	1 234	XS2105803527	EIB TF 7,25% GE30 ZAR	5.6	267
US465410BY32	ITALY TF 2,875% OT29 USD	9.0	36	XS1110395933	EIB TF 8,5% ST24 ZAR	5.4	131
US465410AH18	ITALY SET23USD 6,875	4.4	173	US298785JG20	EIB TF 0,375% DC25 USD	5.3	87

BANKS - DECEMBER 2020				CORPORATE - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2241390983	INTSANPAOLO TF 2,1% NV30 USD	22.8	1 190	IT0005374043	CDP MC GN26 EUR	24.9	1 437
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	14.5	786	XS2215041513	CARRARO INT TF 3,75% ST26 CALL EUR	15.6	1 178
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.5	890	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	15.1	1 493
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2	11.8	44	IT0005090995	CDP MC MZ22 EUR	9.1	290
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	8.4	495	IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	8.1	620

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - DECEMBER 2020				STRUCTURED INTEREST RATE - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 384.8	26 244	IT0005425761	BTP FUTURA NV28 EUR	434.7	7 128
IT0005425233	BTP TF 1,7% ST51 EUR	1 114.9	21 289	IT0005415291	BTP FUTURA LG30 EUR	361.5	7 186
IT0005398406	BTP TF 2,45% ST50 EUR	527.4	9 824	IT0005374043	CDP MC GN26 EUR	24.9	1 437
IT0005402117	BTP TF 1,45% MZ36 EUR	215.0	4 612	IT0005090995	CDP MC MZ22 EUR	9.1	290
IT0005422891	BTP TF 0,90% AP31 EUR	182.4	2 529	XS2241390710	INTSANPAOLO SC NV27 USD	6.4	360

INFLATION LINKED - DECEMBER 2020				INDEX LINKED - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	550.0	8 922	XS1233613188	WORLD BANK MC LG23 USD GREEN GRC	0.5	39
IT0005388175	BTP ITALIA OT27 EUR	183.2	2 214	XS1917880285	WORLD BANK SUSTAINABLE MC INDLINK	0.3	35
IT0005332835	BTP ITALIA MG26 EUR	149.8	2 536	IT0004924046	MEDIOBANCA SINTESI T MISTO MC NV21	0.2	13
IT0005312142	BTP ITALIA NV23 EUR	94.9	1 277	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EL	0.2	20
IT0005105843	BTP ITALIA AP23 EUR	62.0	1 158	IT0005026999	MEDIOBANCA MB40 MC IND LINK AG21 EL	0.2	11

EQUITY LINKED - DECEMBER 2020				OTHERS (*) - DECEMBER 2020			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	3.0	16
				XS2114121192	GS FIN CORP TF MG25 EUR	0.3	48
				CH0460907329	CS OC FD LINK AP22 USD	0.3	4
				CH0493463738	CS OC COM LINK FB23 USD	0.2	5
				CH0491326630	CS OC FD LINK MZ23 USD	0.1	3

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

News

In December, on MOT market 2 Italian Government bonds and 8 instruments were listed; whereas on the ExtraMOT market 12 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:

- DOMORI S.p.A. 3,75% 2020-2026 (IT0005428070)
- Supernap Italia S.p.A. €83,000,000.00 Floating Rate Notes due 31 December 2025 (IT0005430993)
- Campari N.V. €550,000,000 1.250 per cent. Notes due 6 October 2027 (XS2239553048)
- Minibond Short Term 30.11.2021 Alessi Domenico S.p.A. T.F. 4% -Callable - Securable MCC (IT0005429326)
- Minibond Short Term 30.11.2021 - Lucaprint S.p.A. T.F. 3,85% - Securable MCC - Callable (IT0005429318)
- €5,000,000.00 IRR Caserta S.r.l. Senior Secured Debt Instruments due 2041 (IT0005431355)
- Unicredit S.p.A. Issue of Fixed to Floating Rate Callable Non-Preferred Senior Notes due 20 January 2026 (XS2257999628)
- S.I.T. SPA TI 5,50% 2020-2025 Amori Eur (IT0005427874)
- Iren S.p.A. Issue of €300,000,000 0.250 per cent. Green Notes due 17 January 2031 (XS2275029085)
- Snam S.p.A. Issue of €600,000,000 0.000 per cent. Notes due 7 December 2028 (XS2268340010)
- Giada Sec S.r.l. Euro 6,610,000,000 Class A Asset Backed Floating Rate Notes due December 2052 (IT0005429235)
- Parco Edico Casalduini House S.r.l. Euro 49,100,000 Secured Notes due 31 December 2029 (IT0005432122)

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

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana"). All reasonable efforts have been made to ensure that the information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.

