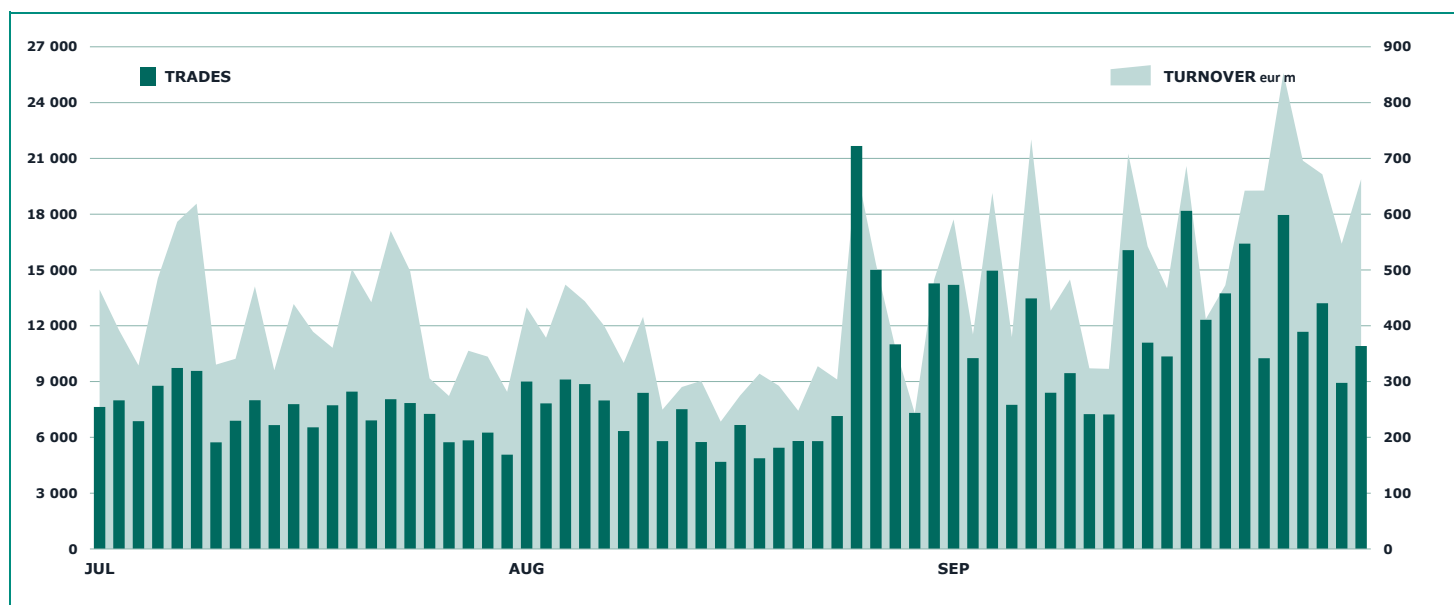
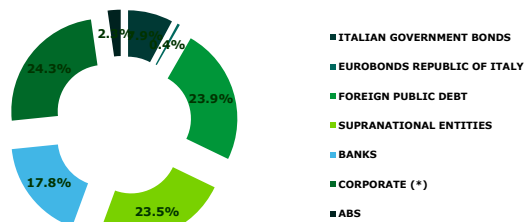


Fixed Income Statistics
September 2021
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

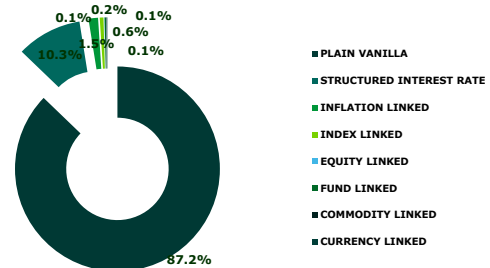
| | LISTING | | | | | TRADING | | | | | | |
|---------------------------------|------------------------|------------------------|---------------------------------|------------------------|---------------------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|--|
| | DEC 2020 | | AUG 2021 | | SEP 2021 | | AUG 2021 | | SEP 2021 | | JAN - SEP 2021 | |
| | LISTED END of MONTH | LISTED END of MONTH | NEW LISTED BEGIN of JAN 2021 | LISTED END of MONTH | NEW LISTED BEGIN of JAN 2021 | TRADES number | TURNOVER eur m | TRADES number | TURNOVER eur m | TRADES number | TURNOVER eur m | |
| MARKET SEGMENTS | | | | | | | | | | | | |
| DMOT - ITALIAN GOVERNMENT BONDS | 152 | 160 | 32 | 159 | 34 | 154 397 | 7 493.0 | 220 991 | 11 449.7 | 1 866 222 | 113 013.3 | |
| DMOT - BONDS | 79 | 64 | 1 | 61 | 1 | 4 533 | 64.0 | 5 772 | 82.6 | 63 826 | 1 011.6 | |
| EUROMOT | 1 084 | 1 165 | 191 | 1 162 | 206 | 27 076 | 416.2 | 36 915 | 717.9 | 343 693 | 6 194.9 | |
| EXTRAMOT | 814 | 657 | 52 | 643 | 57 | 270 | 14.9 | 416 | 36.1 | 4 778 | 307.2 | |
| of which BONDS IN DISTRIBUTION | - | - | 4 | 1 | 5 | - | - | 170 | 150.0 | 673 | 493.9 | |
| TOTAL | 2 129 | 2 046 | 276 | 2 025 | 298 | 186 276 | 7 988.1 | 264 094 | 12 286.4 | 2 278 519 | 120 527.0 | |
| ISSUERS | | | | | | | | | | | | |
| ITALIAN GOVERNMENT BONDS | 152 | 160 | 32 | 159 | 34 | 154 397 | 7 493.0 | 220 991 | 11 449.7 | 1 866 222 | 113 013.3 | |
| EUROBONDS REPUBLIC OF ITALY | 7 | 9 | 2 | 9 | 2 | 1 374 | 61.1 | 1 383 | 56.3 | 16 205 | 853.4 | |
| FOREIGN PUBLIC DEBT | 489 | 485 | 54 | 483 | 59 | 7 164 | 128.6 | 11 151 | 172.1 | 86 702 | 1 632.8 | |
| SUPRANATIONAL ENTITIES | 428 | 478 | 104 | 475 | 112 | 12 618 | 155.8 | 17 080 | 244.6 | 151 378 | 2 032.4 | |
| BANKS | 410 | 369 | 37 | 360 | 38 | 5 915 | 91.5 | 7 245 | 130.1 | 89 918 | 1 537.8 | |
| CORPORATE (*) | 612 | 499 | 30 | 493 | 36 | 4 808 | 58.1 | 6 244 | 233.6 | 68 094 | 1 457.2 | |
| ABS | 31 | 46 | 17 | 46 | 17 | - | - | - | - | - | - | |
| TOTAL | 2 129 | 2 046 | 276 | 2 025 | 298 | 186 276 | 7 988.1 | 264 094 | 12 286.4 | 2 278 519 | 120 527.0 | |
| (*) BOC and BOP are included | | | | | | | | | | | | |
| TYPE OF STRUCTURE | | | | | | | | | | | | |
| PLAIN VANILLA | 1 728 | 1 644 | 229 | 1 627 | 249 | 25 645 | 418.4 | 34 303 | 713.3 | 321 334 | 6 249.6 | |
| STRUCTURED INTEREST RATE | 194 | 193 | 12 | 192 | 12 | 5 817 | 70.4 | 8 228 | 112.7 | 85 116 | 1 135.4 | |
| INFLATION LINKED | 28 | 28 | 3 | 28 | 3 | 209 | 2.5 | 320 | 4.7 | 3 392 | 84.1 | |
| INDEX LINKED | 19 | 13 | - | 11 | - | 185 | 3.2 | 191 | 3.1 | 1 982 | 29.8 | |
| EQUITY LINKED | 1 | 1 | - | 1 | - | - | - | - | - | - | - | |
| FUND LINKED | 4 | 4 | - | 4 | - | 13 | 0.5 | 34 | 2.4 | 258 | 12.6 | |
| COMMODITY LINKED | 1 | 1 | - | 1 | - | 2 | 0.1 | 11 | 0.5 | 33 | 1.0 | |
| CURRENCY LINKED | 2 | 2 | - | 2 | - | 8 | 0.1 | 16 | 0.1 | 182 | 1.2 | |
| ITALIAN GOVERNMENT BONDS | 152 | 160 | 32 | 159 | 34 | 154 397 | 7 493.0 | 220 991 | 11 449.7 | 1 866 222 | 113 013.3 | |
| TOTAL | 2 129 | 2 046 | 276 | 2 025 | 298 | 186 276 | 7 988.1 | 264 094 | 12 286.4 | 2 278 519 | 120 527.0 | |

FOCUS ON LISTED BONDS - END OF MONTH

LISTING BY ISSUERS



LISTING BY TYPE OF STRUCTURE



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

| ITALIAN GOVERNMENT BONDS - SEPTEMBER 2021 | | | | FOREIGN PUBLIC DEBT - SEPTEMBER 2021 | | | |
|--|--|---------|--------|---|--|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005425233 | BTP TF 1,7% ST51 EUR | 1 128.5 | 35 671 | XS2109813142 | ROMANIA TF 3,375% GE50 EUR | 17.2 | 1 265 |
| IT0005441883 | BTP TF 2,15% MZ72 EUR | 1 031.8 | 36 368 | XS2330514899 | ROMANIA TF 2,75% AP41 EUR | 16.8 | 1 114 |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 650.1 | 26 719 | XS2258400162 | ROMANIA TF 2,625% DC40 EUR | 11.6 | 939 |
| IT0005398406 | BTP TF 2,45% ST50 EUR | 549.3 | 20 057 | XS2364200514 | ROMANIA TF 2,875% AP42 EUR | 10.4 | 685 |
| IT0005433195 | BTP TF 0,95% MZ37 EUR | 488.3 | 10 393 | XS2201851685 | ROMANIA TF 4% FB51 USD | 6.1 | 344 |
| EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2021 | | | | SUPRANATIONAL ENTITIES - SEPTEMBER 2021 | | | |
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| US465410BZ07 | ITALY TF 4% OT49 USD | 18.2 | 91 | XS2280643276 | EBRD TF 13% GE24 TRY | 11.2 | 979 |
| US465410BG26 | ITALY 33USD 5,375 | 16.9 | 881 | XS2105803527 | EIB TF 7,25% GE30 ZAR | 10.4 | 544 |
| US465410BY32 | ITALY TF 2,875% OT29 USD | 6.2 | 34 | XS1115184753 | EIB TF 9,25% OT24 TRY | 10.4 | 1 042 |
| US465410AH18 | ITALY SET23USD 6,875 | 5.2 | 211 | XS0318345971 | EIB ZC ST22 TRY | 7.5 | 580 |
| US465410CA47 | ITALY TF 1,25% FB26 USD | 4.7 | 28 | XS1791714147 | WORLD BANK SUSTAINABLE TF 12% MZ23 TRY | 6.8 | 626 |
| BANKS - SEPTEMBER 2021 | | | | CORPORATE - SEPTEMBER 2021 | | | |
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005127508 | MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EU | 8.7 | 558 | XS2377768366 | WIIT TF 2,375% OT26 CALL EUR | 150.0 | 170 |
| IT0005120313 | BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2 | 8.6 | 489 | IT0005374043 | CDP MC GN26 EUR | 22.9 | 1 350 |
| IT0005412256 | INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2 | 7.2 | 18 | XS2331288212 | IWB TF 2,5% MG27 CALL EUR | 6.9 | 247 |
| XS2241390983 | INTSANPAOLO TF 2,1% NV30 USD | 6.7 | 682 | XS2289795465 | NEWLAT FOOD TF 2,625% FB27 CALL EUR | 6.5 | 286 |
| IT0005412264 | INTSANPAOLO TF 3,75% GN27 SUB TIER2 EUR | 6.4 | 19 | XS2049317808 | IVS GROUP TF 3% OT26 CALL EUR | 6.5 | 588 |

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

| PLAIN VANILLA - SEPTEMBER 2021 | | | | STRUCTURED INTEREST RATE - SEPTEMBER 2021 | | | |
|-----------------------------------|------------------------|---------|--------|---|---|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005425233 | BTP TF 1,7% ST51 EUR | 1 128.5 | 35 671 | IT0005442097 | BTP FUTURA AP37 EUR | 130.2 | 3 809 |
| IT0005441883 | BTP TF 2,15% MZ72 EUR | 1 031.8 | 36 368 | IT0005425761 | BTP FUTURA NV28 EUR | 120.8 | 2 251 |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 650.1 | 26 719 | IT0005415291 | BTP FUTURA LG30 EUR | 78.3 | 2 314 |
| IT0005398406 | BTP TF 2,45% ST50 EUR | 549.3 | 20 057 | IT0005374043 | CDP MC GN26 EUR | 22.9 | 1 350 |
| IT0005433195 | BTP TF 0,95% MZ37 EUR | 488.3 | 10 393 | XS2061620824 | GS FIN CORP MC GN31 CALL USD | 6.1 | 342 |
| INFLATION LINKED - SEPTEMBER 2021 | | | | INDEX LINKED - SEPTEMBER 2021 | | | |
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005410912 | BTP ITALIA MG25 EUR | 394.4 | 7 202 | XS1233613188 | WORLD BANK MC LG23 USD GREEN GROWTH B | 0.8 | 55 |
| IT0005388175 | BTP ITALIA OT27 EUR | 153.3 | 1 905 | XS1917880285 | WORLDBANK SUSTAINABLE MC INDLINK DC23L | 0.5 | 30 |
| IT0005105843 | BTP ITALIA AP23 EUR | 139.7 | 2 153 | IT0005122830 | MEDIOBANCA MB45 MC IND LINK ST22 EUR | 0.4 | 29 |
| IT0005332835 | BTP ITALIA MG26 EUR | 125.1 | 2 096 | IT0004958069 | MEDIOBANCA MB26 INDEX LINKED MC OT21 EL | 0.4 | 23 |
| IT0005436701 | BTP1 TF 0,15% MGS1 EUR | 124.0 | 1 971 | IT0004924004 | MEDIOBANCA SINTESI T MISTO MC NV21 EUR | 0.3 | 14 |
| EQUITY LINKED - SEPTEMBER 2021 | | | | OTHERS (*) - SEPTEMBER 2021 | | | |
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| | | | | CH0491326630 | CS OC FD LINK MZ23 USD | 2.2 | 28 |
| | | | | CH0493463738 | CS OC COM LINK FB23 USD | 0.5 | 11 |
| | | | | CH0460907329 | CS OC FD LINK AP22 USD | 0.1 | 3 |
| | | | | XS2114121192 | GS FIN CORP TF MG25 EUR | 0.1 | 13 |
| | | | | XS1649517742 | CS OC FD LINK NV21 USD | 0.0 | 1 |

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

News

In September, on MOT market 2 Italian Government bonds and 15 instruments were listed; whereas on the ExtraMOT market 5 instruments were listed. Here below the list of financial instruments admitted to trading on the ExtraMOT Professional Segments of ExtraMOT market at request of the issuer:

Issue of €500,000,000 0.625 per cent. Fixed Rate Notes due 15 July 2031 (XS2364001078)
 Minibond Short Term 31.03.2022 - ETS Ecotecnologie Stradali S.R.L. - T.F.:4% - Secured 90% Garanzia Italia - Callable (IT0005450553)
 Issue of €1,250,000,000 0.000 per cent. Notes due 28 May 2026 (XS2390400633)
 Issue of €1,000,000,000 0.375 per cent. Notes due 28 May 2029 (XS2390400716)
 Issue of €1,250,000,000 0.875 per cent. Notes due 28 September 2034 (XS2390400807)

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