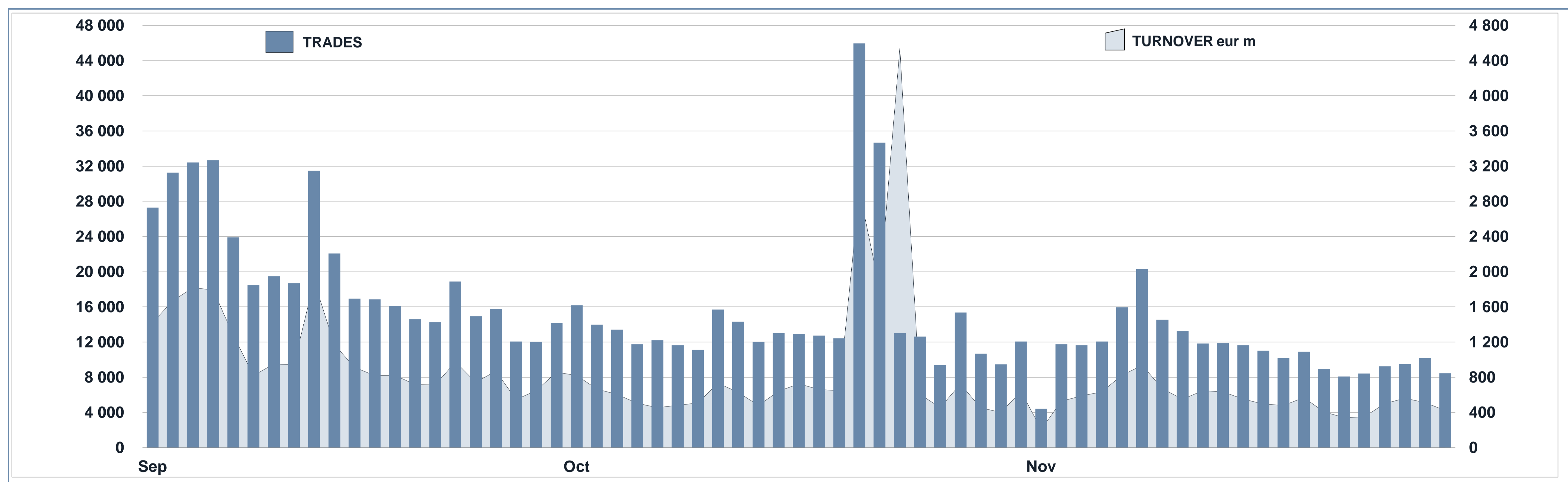




FIXED INCOME Statistics

November 2019

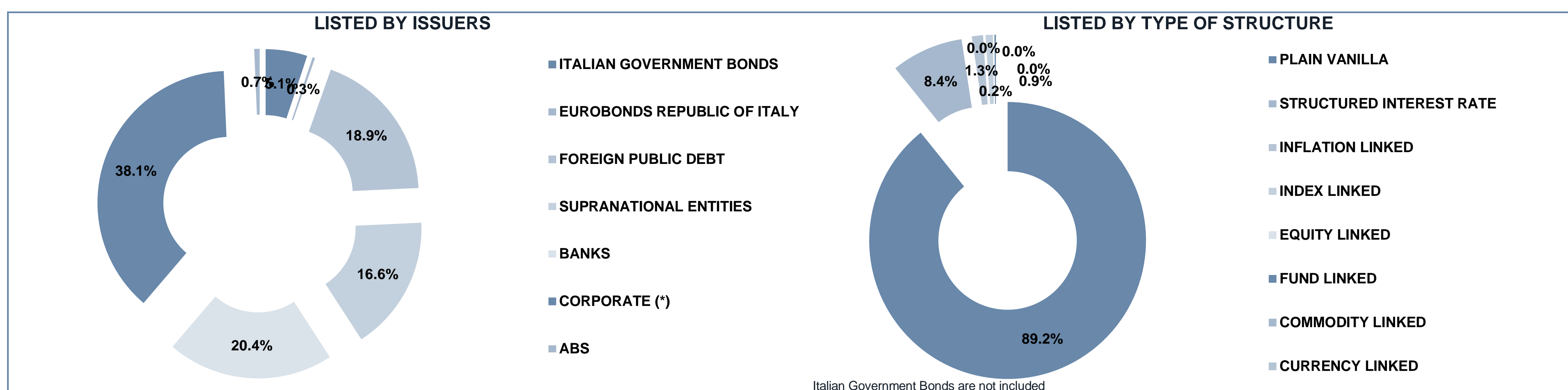
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING					
	DEC 2018	OCTOBER 2019		NOVEMBER 2019		OCTOBER 2019		NOVEMBER 2019		JAN - NOV 2019	
	LISTED END OF MONTH	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2019	LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2019	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	127	132	35	131	38	252 278	19 401.1	170 597	10 305.3	2 967 855	167 984.6
DMOT - BONDS	163	119	3	116	3	15 915	245.8	12 085	183.0	151 728	2 388.2
EUROMOT	1 056	1 026	115	1 023	124	73 334	1 244.2	47 502	769.1	619 611	9 897.8
EXTRAMOT	1 307	1 302	121	1 296	127	5 277	212.3	4 140	162.2	60 839	2 179.5
<i>of which BONDS IN DISTRIBUTION</i>	-	1	5	1	5	-	-	4	0.3	2 258	306.8
TOTAL	2 653	2 579	274	2 566	292	346 804	21 103.5	234 324	11 419.7	3 800 033	182 450.1
ISSUERS											
ITALIAN GOVERNMENT BONDS	127	132	35	131	38	252 278	19 401.1	170 597	10 305.3	2 967 855	167 984.6
EUROBONDS REPUBLIC OF ITALY	5	8	4	8	4	3 840	239.0	2 189	123.5	28 165	789.4
FOREIGN PUBLIC DEBT	490	488	61	484	61	12 469	262.2	10 451	206.2	152 950	3 226.9
SUPRANATIONAL ENTITIES	451	421	26	425	35	38 727	527.1	23 775	309.0	298 543	4 053.9
BANKS	566	532	55	524	56	22 316	334.4	16 262	251.9	218 055	3 351.3
CORPORATE (*)	1 009	982	82	977	86	17 174	339.7	11 050	223.7	134 465	3 043.9
ABS	5	16	11	17	12	-	-	-	-	-	-
TOTAL	2 653	2 579	274	2 566	292	346 804	21 103.5	234 324	11 419.7	3 800 033	182 450.1
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	2 256	2 183	214	2 172	228	69 259	1 378.6	45 932	883.4	595 960	11 231.6
STRUCTURED INTEREST RATE	214	205	18	205	19	24 219	302.9	16 891	210.0	227 172	3 021.3
INFLATION LINKED	33	33	3	32	3	497	9.7	349	9.2	4 291	123.4
INDEX LINKED	21	21	1	21	1	542	10.9	526	6.6	4 586	67.1
EQUITY LINKED	1	1	-	1	-	-	-	-	-	-	-
FUND LINKED	1	4	3	4	3	9	0.4	29	5.2	169	22.1
COMMODITY LINKED	-	-	-	-	-	-	-	-	-	-	-
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	127	132	35	131	38	252 278	19 401.1	170 597	10 305.3	2 967 855	167 984.6
TOTAL	2 653	2 579	274	2 566	292	346 804	21 103.5	234 324	11 419.7	3 800 033	182 450.1

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - NOVEMBER 2019				FOREIGN PUBLIC DEBT - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 283.3	32 731	DE0001102473	BUND TF 0% AG29 EUR	14.2	44
IT0005162828	BTP TF 2,7% MZ47 EUR	400.9	8 264	GR0138015814	GGB TF 4,2% GE42 EUR	11.4	352
IT0005383309	BTP TF 1,35% AP30 EUR	392.0	5 998	XS1085735899	PORTUGAL TF 5,125% OT24 USD	7.2	457
IT0005094088	BTP TF 1,65% MZ32 EUR	388.1	8 071	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	5.7	96
IT0005388175	BTP ITALIA OT27 EUR	351.9	5 164	FR0013415627	OAT TF 0% MZ25 EUR	5.3	45
EUROBONDS REPUBLIC OF ITALY - NOVEMBER 2019				SUPRANATIONAL ENTITIES - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BZ07	ITALY TF 4% OT49 USD	68.7	358	XS1605368536	EIB TF 8% MG27 ZAR	13.1	738
US465410BG26	ITALY 33USD 5,375	22.8	1 193	XS1342860167	EIB TF 4,75% GE21 MXN	11.6	580
US465410BY32	ITALY TF 2,875% OT29 USD	12.2	66	XS1115184753	EIB TF 9,25% OT24 TRY	10.9	1 139
US465410AH18	ITALY SET23USD 6,875	8.1	290	XS1524609531	EIB TF 5,5% GE23 MXN	10.5	855
US465410BX58	ITALY TF 2,375% OT24 USD	6.2	32	XS1075219763	EIB TF 8,75% ST21 TRY	9.2	936
BANKS - NOVEMBER 2019				CORPORATE - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	12.6	708	IT0005374043	CDP MC GN26 EUR	31.4	1 837
XS2066560421	IMI OPERA V SC OT26 USD	12.5	779	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	30.9	1 756
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	12.3	750	IT0005090995	CDP MC MZ22 EUR	16.1	626
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	9.3	495	IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	13.8	982
IT0004966823	BANCO BPM TF 5,50% NV20 LT2 AMORT EUR	9.2	780	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	7.9	330

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - NOVEMBER 2019				STRUCTURED INTEREST RATE - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 283.3	32 731	IT0005374043	CDP MC GN26 EUR	31.4	1 837
IT0005162828	BTP TF 2,7% MZ47 EUR	400.9	8 264	IT0005090995	CDP MC MZ22 EUR	16.1	626
IT0005383309	BTP TF 1,35% AP30 EUR	392.0	5 998	XS2066560421	IMI OPERA V SC OT26 USD	12.5	779
IT0005094088	BTP TF 1,65% MZ32 EUR	388.1	8 071	IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT2	9.0	373
IT0003934657	BTP-1FB37 4%	328.2	6 009	XS1751479426	IMI SERIE IX MC GE28 USD	7.3	665
INFLATION LINKED - NOVEMBER 2019				INDEX LINKED - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005388175	BTP ITALIA OT27 EUR	351.9	5 164	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	1.7	156
IT0005332835	BTP ITALIA MG26 EUR	176.6	4 069	XS1917880285	WORLDBANK SUSTAINABLE MC INDLINK DC23USD	1.5	136
IT0005012783	BTP ITALIA AP20 EUR	143.2	1 485	CH0472393948	CS OC IND LINK GN22 CALL USD	1.1	14
IT0005312142	BTP ITALIA NV23 EUR	118.1	1 998	XS1586107101	SG SUSTAINABLE MC IND LINK DC22 USD	0.7	38
IT0005174906	BTP ITALIA AP24 EUR	97.1	2 203	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	26
EQUITY LINKED - NOVEMBER 2019				OTHERS (*) - NOVEMBER 2019			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS1649517742	CS OC FD LINK NV21 USD	4.0	12
				CH0460899674	CS OC FD LINK ST22 USD	0.7	10
				CH0491326630	CS OC FD LINK MZ23 USD	0.3	3
				CH0460907329	CS OC FD LINK AP22 USD	0.2	4

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

News

In November, on MOT market 3 Italian Government bonds and 9 instruments were listed; whereas on the ExtraMOT market 6 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 PLISSÉ S.p.A. 4,5% - 15.07.2020 Callable (IT0005389298)
 DAVIS & MORGAN EURO 5.000.000,00 TASSO FISSO 7% SCADENZA 11 NOVEMBRE 2024 (IT0005385445)
 CDP 2018/2028 Obbligazioni Tasso Fisso garantite dallo Stato Italiano (IT0005329690)
 CDP 2018/2033 Obbligazioni Tasso Fisso garantite dallo Stato Italiano (IT0005329682)
 Issue of €750,000,000 2.124 per cent. Tier 2 Notes due 1 October 2030 (XS2056491587)
 Euro 6,650,000,000 Class A Residential Mortgage Backed Floating Rate Notes due December 2072 (IT0005390841)

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