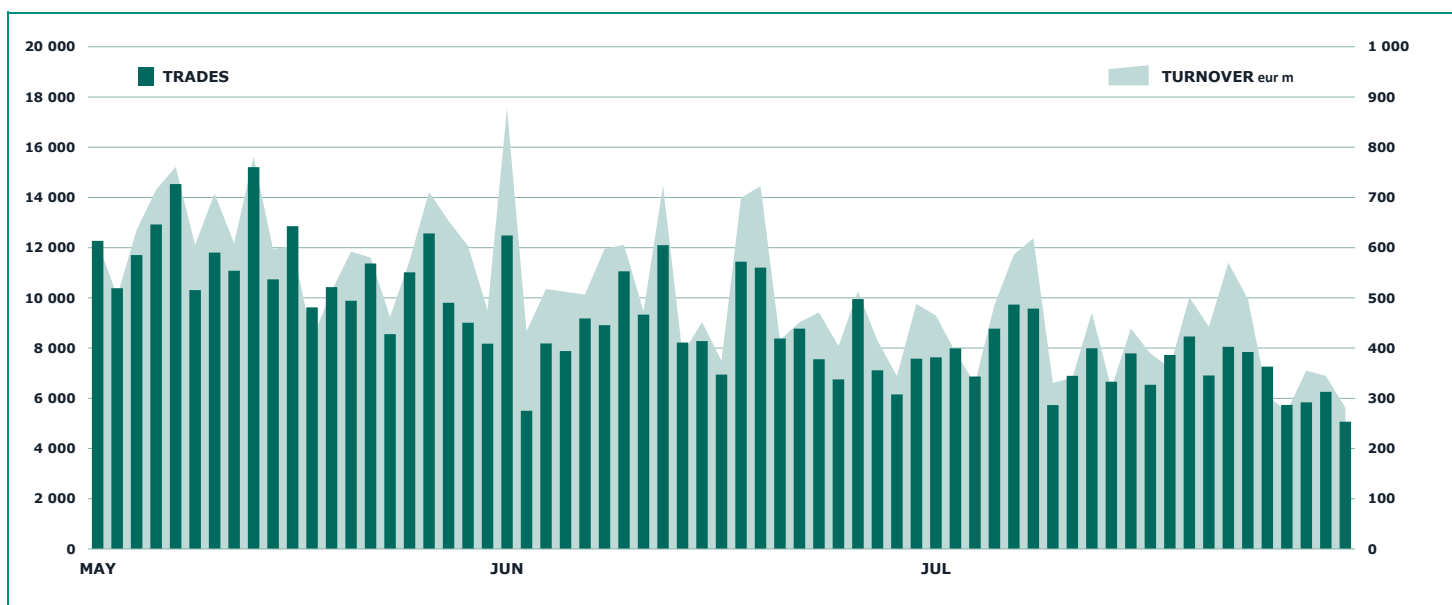
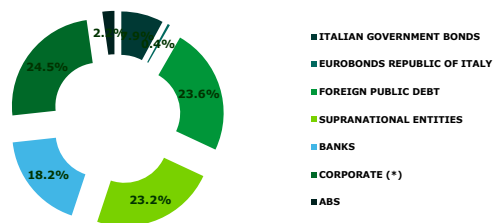


Fixed Income Statistics
July 2021
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

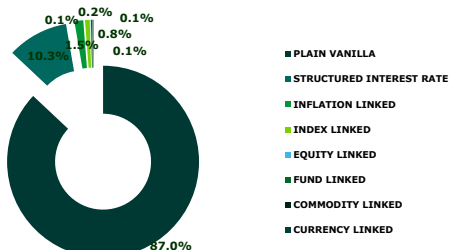
| | LISTING | | | | | TRADING | | | | | | |
|----------------------------------|------------------------|------------------------|---------------------------------|------------------------|---------------------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|--|
| | DEC 2020 | | JUN 2021 | | JUL 2021 | | JUN 2021 | | JUL 2021 | | JAN - JUL 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 | 25 | 161 | 30 | 152 075 | 10 683.1 | 124 635 | 8 431.2 | 1 490 834 | 94 070.5 | |
| DMOT - BONDS | 79 | 67 | - | 66 | 1 | 6 648 | 103.1 | 5 715 | 94.9 | 53 521 | 865.0 | |
| EUROMOT | 1 084 | 1 162 | 167 | 1 161 | 183 | 33 907 | 573.5 | 30 620 | 547.9 | 279 702 | 5 060.8 | |
| EXTRAMOT | 814 | 650 | 35 | 659 | 49 | 368 | 28.4 | 365 | 26.7 | 4 092 | 256.1 | |
| of which BONDS IN DISTRIBUTION | - | - | 4 | - | 4 | - | - | - | - | 503 | 343.9 | |
| TOTAL | 2 129 | 2 039 | 227 | 2 047 | 263 | 192 998 | 11 388.0 | 161 335 | 9 100.7 | 1 828 149 | 100 252.4 | |
| ISSUERS | | | | | | | | | | | | |
| ITALIAN GOVERNMENT BONDS | 152 | 160 | 25 | 161 | 30 | 152 075 | 10 683.1 | 124 635 | 8 431.2 | 1 490 834 | 94 070.5 | |
| EUROBONDS REPUBLIC OF ITALY | 7 | 9 | 2 | 9 | 2 | 1 604 | 85.5 | 1 887 | 101.7 | 13 448 | 736.1 | |
| FOREIGN PUBLIC DEBT | 489 | 485 | 48 | 484 | 53 | 7 858 | 150.7 | 7 979 | 156.4 | 68 387 | 1 332.1 | |
| SUPRANATIONAL ENTITIES | 428 | 470 | 86 | 474 | 97 | 15 506 | 213.3 | 13 314 | 180.5 | 121 680 | 1 632.0 | |
| BANKS | 410 | 378 | 36 | 372 | 37 | 8 848 | 149.0 | 7 622 | 143.4 | 76 758 | 1 316.2 | |
| CORPORATE (*) | 612 | 494 | 16 | 501 | 27 | 7 107 | 106.4 | 5 898 | 87.5 | 57 042 | 1 165.6 | |
| ABS | 31 | 43 | 14 | 46 | 17 | - | - | - | - | - | - | |
| TOTAL | 2 129 | 2 039 | 227 | 2 047 | 263 | 192 998 | 11 388.0 | 161 335 | 9 100.7 | 1 828 149 | 100 252.4 | |
| (*) BOC and BOP are included | | | | | | | | | | | | |
| TYPE OF STRUCTURE | | | | | | | | | | | | |
| PLAIN VANILLA | 1 728 | 1 634 | 190 | 1 641 | 218 | 31 598 | 576.5 | 28 812 | 553.2 | 261 386 | 5 117.9 | |
| STRUCTURED INTEREST RATE | 194 | 193 | 9 | 194 | 12 | 8 584 | 114.2 | 7 267 | 103.7 | 71 071 | 952.3 | |
| INFLATION LINKED | 28 | 29 | 3 | 28 | 3 | 546 | 10.6 | 391 | 8.6 | 2 863 | 76.9 | |
| INDEX LINKED | 19 | 15 | - | 15 | - | 157 | 2.6 | 189 | 2.7 | 1 606 | 23.6 | |
| EQUITY LINKED | 1 | 1 | - | 1 | - | - | - | - | - | - | - | |
| FUND LINKED | 4 | 4 | - | 4 | - | 33 | 0.9 | 28 | 1.1 | 211 | 9.8 | |
| COMMODITY LINKED | 1 | 1 | - | 1 | - | 2 | 0.1 | 4 | 0.1 | 20 | 0.4 | |
| CURRENCY LINKED | 2 | 2 | - | 2 | - | 3 | 0.0 | 9 | 0.1 | 158 | 1.1 | |
| ITALIAN GOVERNMENT BONDS | 152 | 160 | 25 | 161 | 30 | 152 075 | 10 683.1 | 124 635 | 8 431.2 | 1 490 834 | 94 070.5 | |
| TOTAL | 2 129 | 2 039 | 227 | 2 047 | 263 | 192 998 | 11 388.0 | 161 335 | 9 100.7 | 1 828 149 | 100 252.4 | |

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 - JULY 2021 | | | | FOREIGN PUBLIC DEBT - JULY 2021 | | | |
|--------------------------------------|-----------------------|-------|--------|---------------------------------|----------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005425233 | BTP TF 1,7% ST51 EUR | 891.9 | 18 997 | XS2330514899 | ROMANIA TF 2,75% AP41 EUR | 10.4 | 691 |
| IT0005441883 | BTP TF 2,15% MZ72 EUR | 453.4 | 11 260 | FR0014001NN8 | OAT TF 0,5% MG72 EUR | 5.9 | 229 |
| IT0005433195 | BTP TF 0,95% MZ37 EUR | 311.8 | 6 753 | XS2258400162 | ROMANIA TF 2,625% DC40 EUR | 5.6 | 464 |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 302.8 | 7 569 | BE0000321308 | BELGIUM TF 4,25% ST21 EUR | 4.3 | 33 |
| IT0005410912 | BTP ITALIA MG25 EUR | 263.6 | 4 828 | XS2201851685 | ROMANIA TF 4% FB51 USD | 4.3 | 322 |

| EUROBONDS REPUBLIC OF ITALY - JULY 2021 | | | | SUPRANATIONAL ENTITIES - JULY 2021 | | | |
|---|--------------------------|-------|--------|------------------------------------|--|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| US465410B207 | ITALY TF 4% OT49 USD | 41.8 | 198 | EU000A1G0D70 | EFSS TF 0,95% FB28 EUR | 5.6 | 41 |
| US465410B626 | ITALY 33USD 5,375 | 32.2 | 1 344 | XS1551882860 | EIB MC FB24 USD | 5.2 | 210 |
| US465410B732 | ITALY TF 2,875% OT29 USD | 7.3 | 38 | XS1133551405 | EIB TV EUR3M+0,01 LG24 EUR | 5.2 | 81 |
| US465410CC03 | ITALY TF 3,875% MG51 USD | 6.3 | 33 | XS1791714147 | WORLD BANK SUSTAINABLE TF 12% MZ23 TRY | 4.8 | 441 |
| US465410CA47 | ITALY TF 1,25% FB26 USD | 5.9 | 25 | XS1115184753 | EIB TF 9,25% OT24 TRY | 4.6 | 630 |

| BANKS - JULY 2021 | | | | CORPORATE - JULY 2021 | | | |
|-------------------|--|-------|--------|---------------------------|-------------------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005120313 | BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2 | 20.6 | 817 | IT0005374043 | CDP MC GN26 EUR | 19.9 | 1 111 |
| XS2241390983 | INTSANPAOLO TF 2,1% NV30 USD | 9.9 | 795 | IBW TF 2,5% MG27 CALL EUR | 9.7 | 428 | |
| IT0005412256 | INTSANPAOLO TV EUR3M+4,05 GN27 SUB TIER2 | 7.1 | 24 | XS2049317808 | IVS GROUP TF 3% OT26 CALL EUR | 8.5 | 651 |
| IT0005127508 | MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUI | 5.9 | 432 | XS2289795465 | NEWLAT FOOD TF 2,625% FB27 CALL EUR | 7.8 | 339 |
| IT0001200390 | COMIT-98/28 ZC | 5.8 | 402 | IT0005090995 | CDP MC MZ22 EUR | 4.6 | 224 |

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

| PLAIN VANILLA - JULY 2021 | | | | STRUCTURED INTEREST RATE - JULY 2021 | | | |
|---------------------------|-----------------------|-------|--------|--------------------------------------|--------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005425233 | BTP TF 1,7% ST51 EUR | 891.9 | 18 997 | IT0005442097 | BTP FUTURA AP37 EUR | 169.6 | 4 306 |
| IT0005441883 | BTP TF 2,15% MZ72 EUR | 453.4 | 11 260 | IT0005425761 | BTP FUTURA NV28 EUR | 122.1 | 2 885 |
| IT0005433195 | BTP TF 0,95% MZ37 EUR | 311.8 | 6 753 | IT0005415291 | BTP FUTURA LG30 EUR | 83.8 | 2 467 |
| IT0005217390 | BTP TF 2,8% MZ67 EUR | 302.8 | 7 569 | IT0005374043 | CDP MC GN26 EUR | 19.9 | 1 111 |
| IT0005438004 | BTPGREEN 1,5%AP45EUR | 224.9 | 5 340 | XS1341083555 | IMI COLLEZIO MC GE26 EUR | 5.6 | 235 |

| INFLATION LINKED - JULY 2021 | | | | INDEX LINKED - JULY 2021 | | | |
|------------------------------|------------------------|-------|--------|--------------------------|---|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| IT0005410912 | BTP ITALIA MG25 EUR | 263.6 | 4 828 | XS1917880285 | WORLD BANK SUSTAINABLE MC INDLINK DC23U | 0.7 | 44 |
| IT0005436701 | BTP1 TF 0,15% MG51 EUR | 168.1 | 2 700 | IT0004958069 | MEDIOBANCA MB26 INDEX LINKED MC OT21 EU | 0.4 | 22 |
| IT0005332835 | BTP ITALIA MG26 EUR | 86.7 | 1 430 | XS1233613188 | WORLD BANK MC LG23 USD GREEN GROWTH BC | 0.4 | 35 |
| IT0005388175 | BTP ITALIA OT27 EUR | 77.8 | 1 287 | IT0004924004 | MEDIOBANCA SINTESI T MISTO MC NV21 EUR | 0.3 | 15 |
| IT0005105843 | BTP ITALIA AP23 EUR | 71.1 | 1 107 | IT0004936149 | MEDIOBANCA MB22 INDEX LINKED MC AG21 EU | 0.2 | 12 |

| EQUITY LINKED - JULY 2021 | | | | OTHERS (*) - JULY 2021 | | | |
|---------------------------|------|-------|--------|------------------------|-------------------------|-------|--------|
| ISIN | DESC | eur m | TRADES | ISIN | DESC | eur m | TRADES |
| | | | | XS1649517742 | CS OC FD LINK NV21 USD | 0.8 | 21 |
| | | | | CH0493463738 | CS OC COM LINK FB23 USD | 0.1 | 4 |
| | | | | CH0460899674 | CS OC FD LINK ST22 USD | 0.1 | 3 |
| | | | | CH0460907329 | CS OC FD LINK AP22 USD | 0.1 | 2 |
| | | | | XS2114121192 | GS FIN CORP TF MG25 EUR | 0.0 | 6 |

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

News

In July, on MOT market 5 Italian Government bonds and 17 instruments were listed; whereas on the ExtraMOT market 14 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:

- Lanterna Finance S.r.l. Euro 320,000,000 Class A Asset Backed Notes due April 2050 (IT0005450710)
- CDP Issue of EUR 500,000,000 0.75 per cent. Fixed Rate Notes due 30 June 2029 (IT0005451197)
- Tenax International S.p.A. - 4,9% 2021-2027 (IT0005450504)
- Aporti S.r.l. Euro 64,700,000 Class A Asset Backed Floating Rate Notes due January 2043 (IT0005451254)
- Terna S.p.A. Issue of €600,000,000 0.375 per cent. Fixed Rate Notes due 23 June 2029 (XS2357205587)
- Minibond Short Term 4 Madonne Caseificio 3.5 % - 27.05.2022 Callable - Secured 120% (IT0005446007)
- Snam S.p.A. Issue of €500,000,000 0.625 per cent. Notes due 30 June 2031 (XS2358231798)
- Euro 5.700.000 Biogas Sardegna Green Senior Secured Notes 2030 (IT0005452625)
- Euro 5.650.000 Biogas Sardegna Green Senior Secured Notes 2030 (IT0005452633)
- Euro 750.000 Biogas Sardegna Green Junior Secured Notes 2026 (IT0005452617)
- Euro 750.000 Biogas Sardegna Green Junior Secured Notes 2026 (IT0005452641)
- GeneralFinance S.p.A. - Commercial Paper due on 19/10/2021 (IT0005453219)
- Valsabbina SME 3 SPV S.r.l. € 980,000,000 Class A Asset Backed Partly Paid Notes due July 2060 (IT0005453797)
- TrenDevice S.p.A. 5,00% 2021 - 2027 (IT0005446841)

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