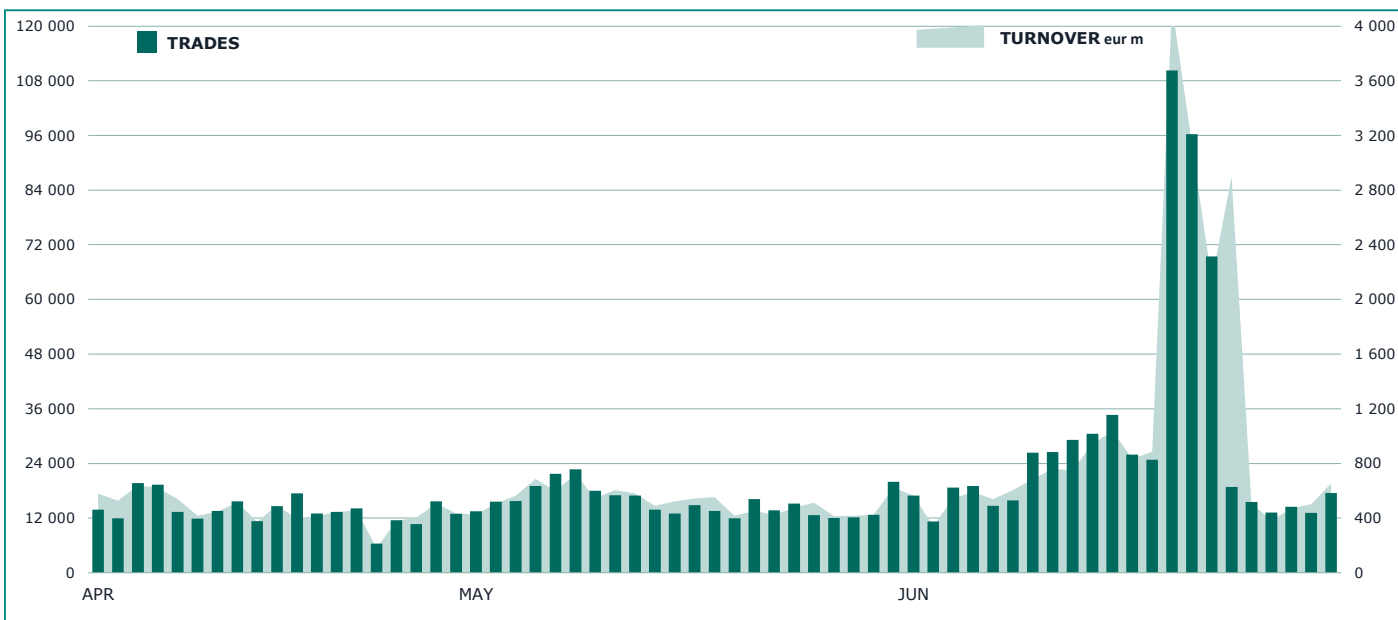


Fixed Income Statistics

June 2022

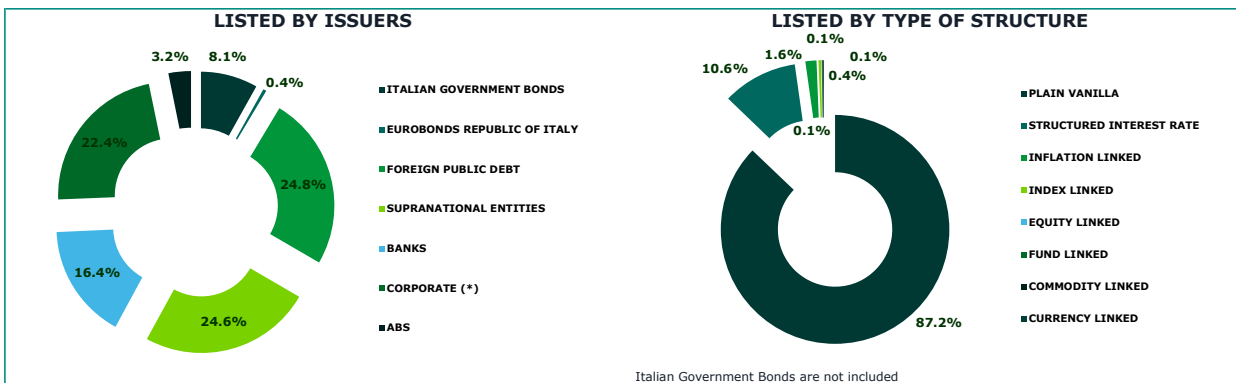
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		MAY 2022		JUN 2022		MAY 2022		JUN 2022		JAN - JUN 2022	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
	of MONTH	of MONTH	of JAN	of JAN	of JAN	of JAN	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	158	162	19	163	22	293 555	10 645.3	614 432	23 276.2	1 720 634	70 791.9	
DMOT - BONDS	57	49	-	47	-	5 238	72.7	7 270	93.9	33 278	430.9	
EUROMOT	1 169	1 188	87	1 196	108	42 359	734.0	40 470	526.9	253 221	3 642.4	
EXTRAMOT	638	600	29	595	38	850	50.4	1 031	36.2	4 047	189.9	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	2	-	3	578	100.0	2	0.7	580	100.7	
TOTAL	2 022	1 999	135	2 001	168	342 002	11 502.4	663 203	23 933.1	2 011 180	75 055.1	
ISSUERS												
ITALIAN GOVERNMENT BONDS	158	162	19	163	22	293 555	10 645.3	614 432	23 276.2	1 720 634	70 791.9	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	1 793	102.8	1 873	46.4	11 545	425.0	
FOREIGN PUBLIC DEBT	476	489	34	496	44	12 036	164.1	15 117	198.6	81 825	1 156.6	
SUPRANATIONAL ENTITIES	488	487	31	492	42	17 045	230.7	13 847	177.3	98 103	1 243.6	
BANKS	350	334	22	328	24	9 977	179.3	10 513	154.9	55 363	842.2	
CORPORATE (*)	485	453	18	449	24	7 596	180.2	7 421	79.7	43 710	595.8	
ABS	56	65	11	64	12	-	-	-	-	-	-	
TOTAL	2 022	1 999	135	2 001	168	342 002	11 502.4	663 203	23 933.1	2 011 180	75 055.1	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 631	1 601	103	1 602	132	38 123	718.3	38 558	530.5	234 093	3 572.1	
STRUCTURED INTEREST RATE	192	196	12	195	12	9 465	125.7	9 440	115.6	52 165	624.1	
INFLATION LINKED	27	28	1	29	2	460	7.0	531	7.4	2 881	45.9	
INDEX LINKED	7	7	-	7	-	364	5.3	226	3.2	1 235	17.3	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	2	-	2	-	9	0.6	6	0.1	48	2.7	
COMMODITY LINKED	1	1	-	1	-	1	0.0	2	0.0	18	0.5	
CURRENCY LINKED	2	2	-	2	-	25	0.2	8	0.0	106	0.6	
ITALIAN GOVERNMENT BONDS	158	162	19	163	22	293 555	10 645.3	614 432	23 276.2	1 720 634	70 791.9	
TOTAL	2 022	1 999	135	2 001	168	342 002	11 502.4	663 203	23 933.1	2 011 180	75 055.1	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - JUNE 2022					FOREIGN PUBLIC DEBT - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005497000	BTP ITALIA GN30 EUR	9 517.1	213 901		XS1968706876	ROMANIA TF 4,625% AP49 EUR	15.3	1 243	
IT0005494239	BTP TF 2,5% DC32 EUR	606.3	22 601		ES0000012K20	OBLIGACIONES TF 0,7% AP32 EUR	10.6	125	
IT0005425233	BTP TF 1,7% ST51 EUR	508.9	23 013		XS2109813142	ROMANIA TF 3,375% GE50 EUR	8.9	1 090	
IT0005410912	BTP ITALIA MG25 EUR	420.8	8 039		AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	8.2	1 614	
IT0005441883	BTP TF 2,15% MZ72 EUR	405.1	22 449		XS1085735899	PORTUGAL TF 5,125% OT24 USD	7.7	358	

EUROBONDS REPUBLIC OF ITALY - JUNE 2022					SUPRANATIONAL ENTITIES - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	18.4	1 332		XS1570406691	WORLD BANK MC MZ24 USD	12.7	690	
US465410B207	ITALY TF 4% OT49 USD	6.7	40		XS1551882860	EIB MC FB24 USD	11.3	548	
US465410BY32	ITALY TF 2,875% OT29 USD	6.7	36		XS1524609531	EIB TF 5,5% GE23 MXN	6.3	385	
XS0098449456	ITALY 29EUR FRN	5.3	227		XS1507486584	EIB TF NV26 CALL USD	4.9	558	
US465410AH18	ITALY SET23USD 6,875	4.1	209		US298785GQ39	EIB GREEN BOND TF 2,5% OT24 US	4.7	263	

BANKS - JUNE 2022					CORPORATE - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SU	16.7	1 185		IT0005374043	CDP MC GN26 EUR	24.4	1 958	
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22	12.5	610		IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	5.3	276	
XS2482611378	INTSANPAOLO TF 4% MG25 USD	12.2	497		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.2	744	
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN2	8.5	755		XS2215041513	CARRARO FIN TF 3,75% ST26 CALL	3.5	447	
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN2	8.0	30		XS2395580892	ALERION GREEN TF 2,25% NV27 CA	3.4	470	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JUNE 2022					STRUCTURED INTEREST RATE - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005494239	BTP TF 2,5% DC32 EUR	606.3	22 601		IT0005442097	BTP FUTURA AP37 EUR	98.3	5 441	
IT0005425233	BTP TF 1,7% ST51 EUR	508.9	23 013		IT0005425761	BTP FUTURA NV28 EUR	44.7	2 180	
IT0005441883	BTP TF 2,15% MZ72 EUR	405.1	22 449		IT0005415291	BTP FUTURA LG30 EUR	37.0	2 202	
IT0005217390	BTP TF 2,8% MZ67 EUR	383.5	18 219		IT0005466351	BTP FUTURA NV33 EUR	34.6	1 825	
IT0003934657	BTP-1FB37 4%	358.0	13 448		IT0005374043	CDP MC GN26 EUR	24.4	1 958	

INFLATION LINKED - JUNE 2022					INDEX LINKED - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005497000	BTP ITALIA GN30 EUR	9 517.1	213 901		XS1233613188	WORLD BANK MC LG23 USD GREEN	1.8	154	
IT0005410912	BTP ITALIA MG25 EUR	420.8	8 039		XS1917880285	WORLDBANK SUSTAINABLE MC IND	1.2	52	
IT0005174906	BTP ITALIA AP24 EUR	206.8	2 062		IT0005127151	MEDIOBANCA MB46 MC IND LINK O	0.1	6	
IT0005332835	BTP ITALIA MG26 EUR	183.8	5 012		IT0005122830	MEDIOBANCA MB45 MC IND LINK S	0.1	12	
IT0005105843	BTP ITALIA AP23 EUR	151.4	1 880		XS1586107101	SG SUSTAINABLE MC IND LINK DC2	0.0	2	

EQUITY LINKED - JUNE 2022					OTHERS (*) - JUNE 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					CH0491326630	CS OC FD LINK MZ23 USD	0.1	4	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.0	8	
					CH0493463738	CS OC COM LINK FB23 USD	0.0	2	
					CH0460899674	CS OC FD LINK ST22 USD	0.0	2	

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

News

In June, on MOT market 3 Italian Government bonds instruments were listed; whereas on the ExtraMOT market 9 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:

Sparkasse Issue of Euro 300,000,000 0.5 per cent. Fixed Rate Covered Bonds due 8 June 2028 (IT0005497141)
 Keelt Group – 6% 2022 – 2027 (IT0005484222)
 Epico S.r.l. – 4,5% 2022 – 2026 Amortizing (IT0005495954)
 DAVIS & MORGAN EURO 15.000.000 TASSO FISSO 7,00% SCADENZA 21 GIUGNO 2027 (IT0005497802)
 Intesa Sanpaolo Subordinato Tier 2 Tasso Variabile 16/06/2022 – 16/06/2032 (IT0005495244)
 Fucino RMBS Euro 118,000,000 Class A1 Residential Mortgage Backed Floating Rate Notes due December 2063 (IT0005498370)
 A2A Issue of €600,000,000.00 2.500 per cent. Green Notes due 15 June 2026 (XS2491189408)
 Eagleprojects S.p.A. Euribor 3M + margine 3,50% 2022-2028 (IT0005496010)
 MeglioQuesto –4,75% 2022 – 2026 (IT0005496440)

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