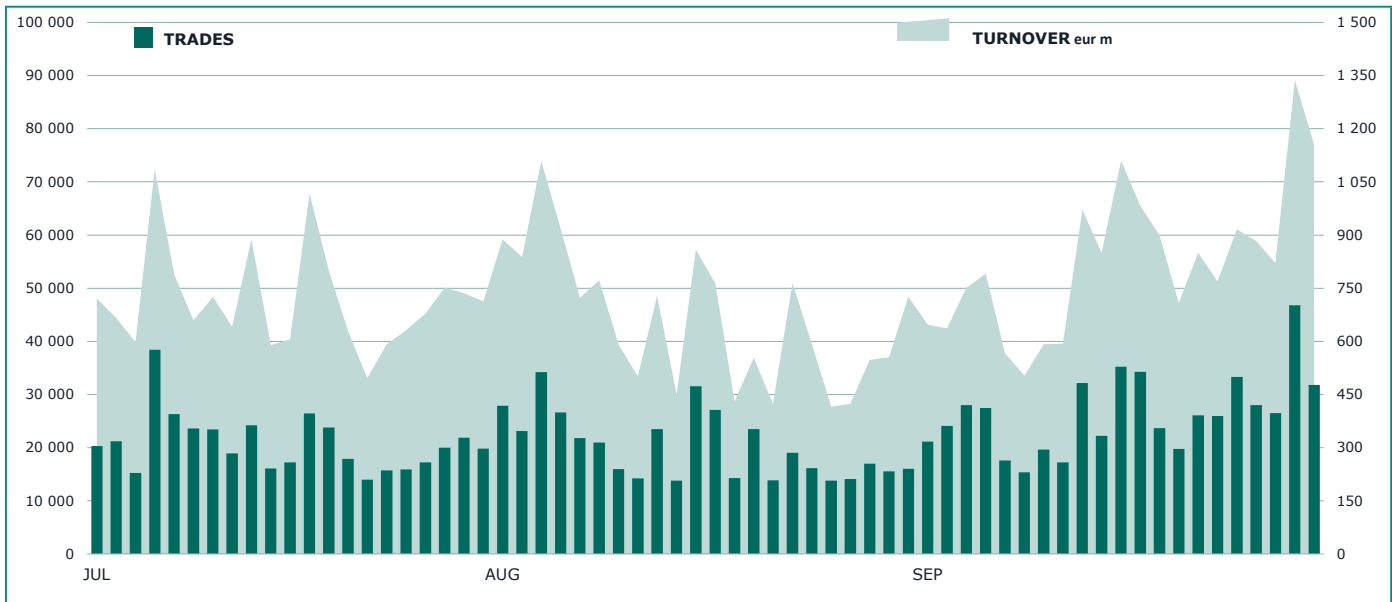




Fixed Income Statistics

September 2023

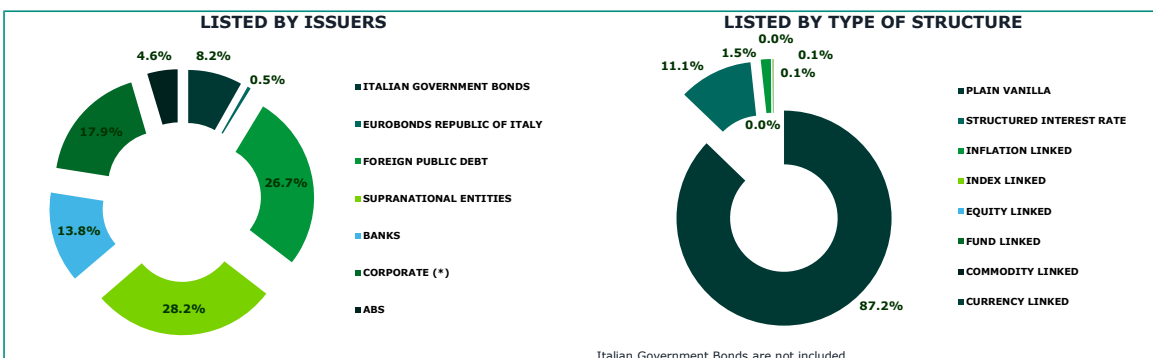
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2022		AUG 2023		SEP 2023		AUG 2023		SEP 2023		JAN - SEP 2023	
	LISTED	LISTED	NEW LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
	END of MONTH	END of MONTH	END of MONTH	END of MONTH	END of MONTH	END of MONTH	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	160	163	29	163	33	375 167	13 594.5	474 204	15 959.6	4 849 830	169 716.8	
DMOT - BONDS	45	40	1	39	1	4 711	45.1	7 237	75.3	79 265	867.9	
EUROMOT	1 212	1 270	181	1 285	205	63 400	915.4	73 899	1 273.6	568 205	8 978.7	
EXTRAMOT	575	493	43	492	50	966	21.2	1 080	26.4	9 526	284.0	
of which BONDS IN DISTRIBUTION	-	-	-	1	1	-	-	2 202	200.0	2 202	200.0	
TOTAL	1 992	1 966	254	1 979	289	444 244	14 576.2	556 420	17 334.9	5 506 826	179 847.4	
ISSUERS												
ITALIAN GOVERNMENT BONDS	160	163	29	163	33	375 167	13 594.5	474 204	15 959.6	4 849 830	169 716.8	
EUROBONDS REPUBLIC OF ITALY	9	10	2	10	2	1 516	23.4	2 200	39.6	18 318	352.4	
FOREIGN PUBLIC DEBT	505	526	53	529	59	37 896	600.6	44 862	693.4	312 892	5 411.6	
SUPRANATIONAL ENTITIES	500	552	111	559	122	17 469	219.0	17 221	265.2	156 696	2 132.7	
BANKS	313	271	16	273	24	6 493	85.0	6 921	96.3	74 735	1 066.0	
CORPORATE (*)	433	357	24	354	30	5 703	53.6	11 012	280.9	94 355	1 168.0	
ABS	72	87	19	91	19	-	-	-	-	-	-	
TOTAL	1 992	1 966	254	1 979	289	444 244	14 576.2	556 420	17 334.9	5 506 826	179 847.4	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 597	1 570	208	1 584	238	63 923	927.2	75 773	1 306.0	586 120	9 279.4	
STRUCTURED INTEREST RATE	199	202	16	202	17	4 818	47.7	5 982	64.2	65 285	737.7	
INFLATION LINKED	28	27	1	27	1	327	6.7	433	4.7	5 130	108.0	
INDEX LINKED	4	3	-	2	-	5	0.0	20	0.3	313	4.1	
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	1	-	-	-	-	-	-	-	-	11	0.3	
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	6	0.4	
CURRENCY LINKED	2	1	-	1	-	4	0.0	8	0.0	131	0.6	
ITALIAN GOVERNMENT BONDS	160	163	29	163	33	375 167	13 594.5	474 204	15 959.6	4 849 830	169 716.8	
TOTAL	1 992	1 966	254	1 979	289	444 244	14 576.2	556 420	17 334.9	5 506 826	179 847.4	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - SEPTEMBER 2023				FOREIGN PUBLIC DEBT - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	903.0	34 159	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	56.5	7 609
IT0005534141	BTP TF 4,5% OT53 EUR	645.1	23 146	FR0014001NN8	OAT TF 0,5% MG72 EUR	38.9	4 767
IT0005518128	BTP TF 4,40% MG33 EUR	452.2	13 547	AT0000A1XML2	AUSTRIA TF 2,1% ST2117 EUR	29.0	2 770
IT0005530032	BTP TF 4,45% ST43 EUR	419.4	14 975	DE0001141802	BOBL TF 0% OT24 EUR	25.2	770
IT0005544082	BTP TF 4,35% NV33 EUR	408.4	9 711	DE0001104867	SCHATZ TF 0% DC23 EUR	22.3	465
EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2023				SUPRANATIONAL ENTITIES - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	26.3	1 840	XS0975634204	EIB TF 3% OT33 EUR	19.9	894
US465410BZ07	ITALY TF 4% OT49 USD	2.6	19	EU0000A3K4DY4	EU MFA TF 3% MZ53 EUR	11.7	666
US465410AH18	ITALY SET23USD 6,875	2.4	92	EU0000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EUI	10.5	552
US465410BX58	ITALY TF 2,375% OT24 USD	2.2	10	US298785GS94	EIB TF 1,875% FB25 USD	5.9	166
XS0098449456	ITALY 29EUR FRN	2.0	196	XS2587298204	EIB TF 2,75% LG28 EUR	5.1	144
BANKS - SEPTEMBER 2023				CORPORATE - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005127508	MEDIOBANCA VALORE TV FLOOR S	10.9	474	XS2668070662	MAIRETECNIMONT SDG FX 6.5%OC	200.0	2 202
IT0005495244	INTSANPAOLO TV EUR3M+3,45 GN	5.5	26	IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	28.4	3 815
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	5.2	468	IT0005374043	CDP MC GN26 EUR	16.1	1 015
IT0001200390	COMIT-98/28 ZC	4.0	322	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.0	623
XS2591231191	INTSANPAOLO TF 5,4% FB25 USD	2.3	225	XS1800025022	MAIRE TECNIMONT TF 2,625% AP2	3.4	275

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2023				STRUCTURED INTEREST RATE - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	903.0	34 159	IT0005547408	BTP VALORE GN27 EUR	82.8	4 442
IT0005534141	BTP TF 4,5% OT53 EUR	645.1	23 146	IT0005442097	BTP FUTURA AP37 EUR	40.2	2 714
IT0005518128	BTP TF 4,40% MG33 EUR	452.2	13 547	IT0005425761	BTP FUTURA NV28 EUR	30.8	1 601
IT0005530032	BTP TF 4,45% ST43 EUR	419.4	14 975	IT0005415291	BTP FUTURA LG30 EUR	29.0	1 396
IT0005544082	BTP TF 4,35% NV33 EUR	408.4	9 711	IT0005374043	CDP MC GN26 EUR	16.1	1 015
INFLATION LINKED - SEPTEMBER 2023				INDEX LINKED - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	375.7	5 847	XS1917880285	WORLDBANK SUSTAINABLE MC INI	0.3	20
IT0005532723	BTP ITALIA MZ28 EUR	242.6	8 558				
IT0005517195	BTP ITALIA NV28 EUR	161.9	6 083				
IT0005497000	BTP ITALIA GN30 EUR	103.2	4 919				
IT0005174906	BTP ITALIA AP24 EUR	79.8	2 431				
EQUITY LINKED - SEPTEMBER 2023				OTHERS (*) - SEPTEMBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS2114121192	GS FIN CORP TF MG25 EUR	0.0	8

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

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