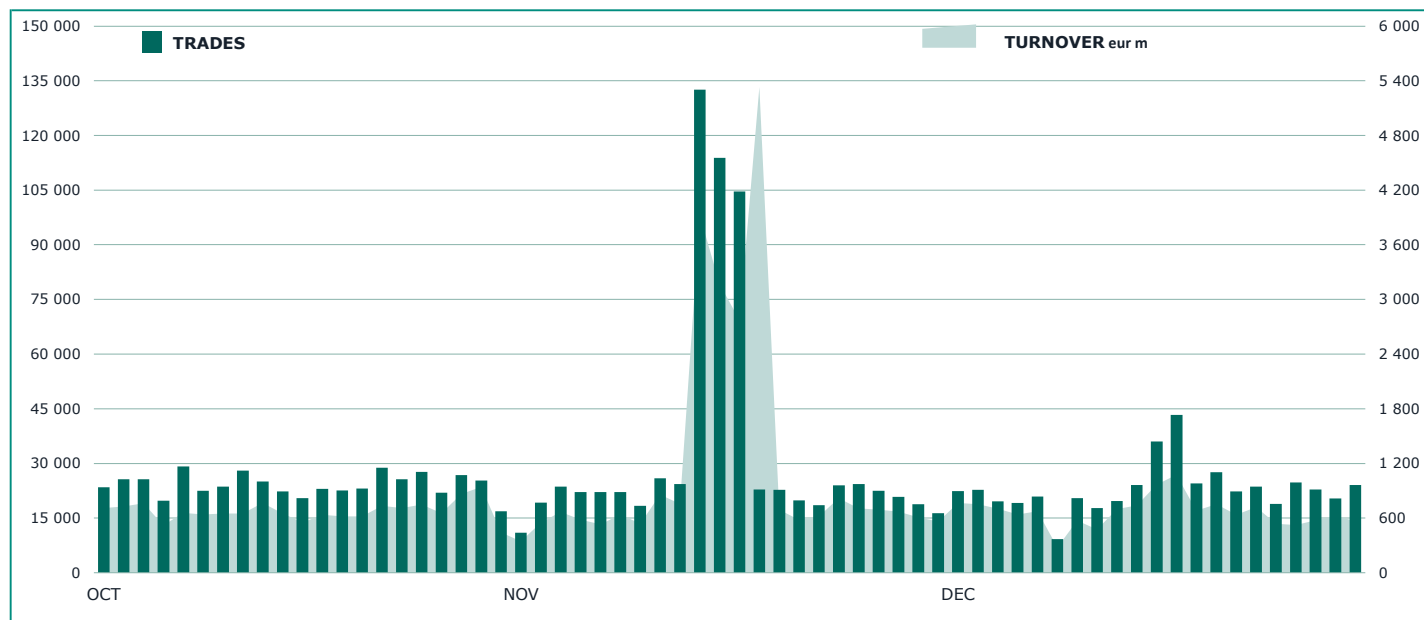


Fixed Income Statistics

December 2022

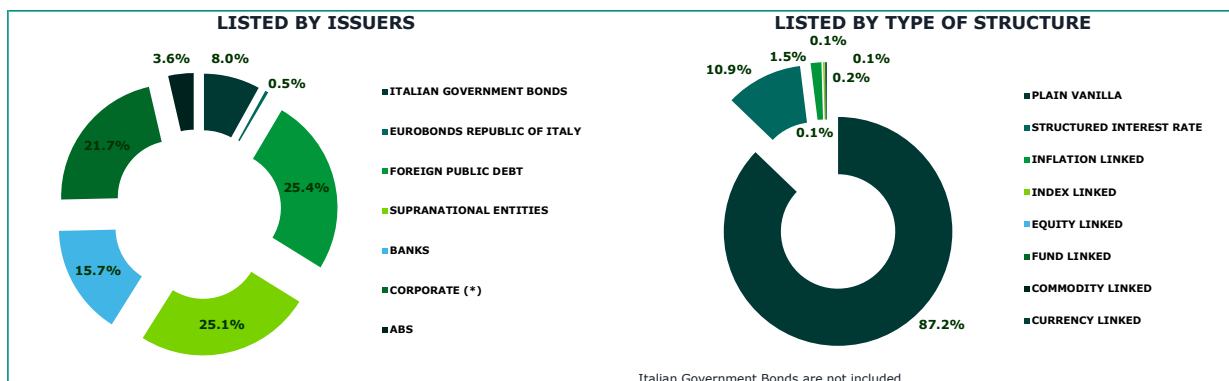
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		NOV 2022		DEC 2022		NOV 2022		DEC 2022		JAN - DEC 2022	
	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	158	161	39	160	40	687 807	25 652.3	434 099	13 290.2	4 239 125	155 894.6	
DMOT - BONDS	57	45	1	45	1	7 180	89.9	5 133	62.9	70 264	892.2	
EUROMOT	1 169	1 210	173	1 212	184	53 860	810.3	44 276	582.3	528 274	7 451.2	
EXTRAMOT	638	575	56	575	67	1 852	57.3	1 012	27.1	11 386	443.0	
of which BONDS IN DISTRIBUTION	-	-	3	-	3	-	-	-	-	580	100.7	
TOTAL	2 022	1 991	269	1 992	292	750 699	26 609.7	484 520	13 962.6	4 849 049	164 681.0	
ISSUERS												
ITALIAN GOVERNMENT BONDS	158	161	39	160	40	687 807	25 652.3	434 099	13 290.2	4 239 125	155 894.6	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	2 945	64.7	2 645	46.2	26 281	736.2	
FOREIGN PUBLIC DEBT	476	506	71	505	72	21 389	322.5	21 848	288.2	188 283	2 595.4	
SUPRANATIONAL ENTITIES	488	495	70	500	79	16 080	221.7	12 105	146.7	191 949	2 536.8	
BANKS	350	317	32	313	34	14 291	251.4	8 154	117.9	117 126	1 820.3	
CORPORATE (*)	485	440	42	433	43	8 187	97.2	5 669	73.4	86 285	1 097.8	
ABS	56	63	15	72	24	-	-	-	-	-	-	
TOTAL	2 022	1 991	269	1 992	292	750 699	26 609.7	484 520	13 962.6	4 849 049	164 681.0	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 631	1 596	210	1 597	229	52 468	828.3	42 786	583.0	488 408	7 243.1	
STRUCTURED INTEREST RATE	192	197	18	199	21	9 540	111.7	6 693	72.0	112 042	1 383.0	
INFLATION LINKED	27	28	2	28	2	780	15.1	895	16.8	7 005	119.5	
INDEX LINKED	7	5	-	4	-	93	2.2	42	0.5	2 147	33.4	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	1	-	1	-	3	0.1	-	-	124	5.4	
COMMODITY LINKED	1	1	-	1	-	1	0.0	-	-	42	1.0	
CURRENCY LINKED	2	2	-	2	-	7	0.1	5	0.0	156	1.0	
ITALIAN GOVERNMENT BONDS	158	161	39	160	40	687 807	25 652.3	434 099	13 290.2	4 239 125	155 894.6	
TOTAL	2 022	1 991	269	1 992	292	750 699	26 609.7	484 520	13 962.6	4 849 049	164 681.0	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - DECEMBER 2022					FOREIGN PUBLIC DEBT - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	673.3	26 567		AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	20.5	3 797	
IT0005518128	BTP TF 4,40% MG33 EUR	588.3	22 380		DE0001104867	SCHATZ TF 0% DC23 EUR	14.5	272	
IT0005517195	BTP ITALIA NV28 EUR	489.8	14 558		DE0001102333	BUND TF 1,75% FB24 EUR	8.1	281	
IT0005425233	BTP TF 1,7% ST51 EUR	440.6	20 883		XS1968706876	ROMANIA TF 4,625% AP49 EUR	7.2	700	
IT0005482309	BTP TF 0% NV23 EUR	402.5	5 337		ES0000012H58	OBLIGACIONES TF 1,45% OT71 EUF	7.1	231	
EUROBONDS REPUBLIC OF ITALY - DECEMBER 2022					SUPRANATIONAL ENTITIES - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	29.0	2 089		XS2191236715	EIB TF 4,25% GN24 MXN	5.4	222	
US465410AH18	ITALY SET23USD 6,875	5.4	295		XS0975634204	EIB TF 3% OT33 EUR	4.7	303	
US465410B207	ITALY TF 4% OT49 USD	4.4	29		XS1524609531	EIB TF 5,5% GE23 MXN	4.3	226	
US465410CC03	ITALY TF 3,875% MG51 USD	2.7	18		US4590583B07	WORLDBANK SUSTAINABLE TF 0,62	3.4	47	
XS0098449456	ITALY 29EUR FRN	1.8	198		XS1167524922	EIB TF 8,125% DC26 ZAR	3.2	265	
BANKS - DECEMBER 2022					CORPORATE - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	28.8	1 305		IT0005374043	CDP MC GN26 EUR	20.1	1 342	
IT0001200390	COMIT-98/28 ZC	7.1	644		XS1747134564	CARRARO FIN TF GE25 CALL EUR	4.7	362	
IT0005127508	MEDIABANCA VALORE TV FLOOR SU	6.5	580		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	4.1	429	
IT0004917842	MEDIABANCA TF 5,75% AP23 LT2 E	6.3	302		IT0005108490	AUTOSTRADE TF 1,625% GN23 EUR	3.9	256	
IT0005188351	MEDIABANCA OPERA TF 3,75% GN2	5.0	417		XS2215041513	CARRARO FIN TF 3,75% ST26 CALL	3.4	301	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - DECEMBER 2022					STRUCTURED INTEREST RATE - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	673.3	26 567		IT0005425761	BTP FUTURA NV28 EUR	32.0	1 403	
IT0005518128	BTP TF 4,40% MG33 EUR	588.3	22 380		IT0005415291	BTP FUTURA LG30 EUR	26.3	1 457	
IT0005425233	BTP TF 1,7% ST51 EUR	440.6	20 883		IT0005442097	BTP FUTURA AP37 EUR	24.3	2 214	
IT0005482309	BTP TF 0% NV23 EUR	402.5	5 337		IT0005374043	CDP MC GN26 EUR	20.1	1 342	
IT0005494239	BTP TF 2,5% DC32 EUR	265.3	9 864		IT0005466351	BTP FUTURA NV33 EUR	15.3	1 083	
INFLATION LINKED - DECEMBER 2022					INDEX LINKED - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005517195	BTP ITALIA NV28 EUR	489.8	14 558		XS1233613188	WORLD BANK MC LG23 USD GREEN	0.3	27	
IT0005410912	BTP ITALIA MG25 EUR	264.5	8 562		XS1917880285	WORLDBANK SUSTAINABLE MC IND	0.2	15	
IT0005105843	BTP ITALIA AP23 EUR	163.7	1 863						
IT0005332835	BTP ITALIA MG26 EUR	140.3	4 811						
IT0005312142	BTP ITALIA NV23 EUR	133.2	3 147						
EQUITY LINKED - DECEMBER 2022					OTHERS (*) - DECEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.0	4	
					XS2093941545	GS FIN CORP TF LG23 EUR	0.0	1	

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

News

In December, on MOT market 1 Italian Government bonds and 11 instruments were listed; whereas on the ExtraMOT market 11 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:

Euro 10 250 000 000 Class A Asset Backed Floating Rate Notes due October 2063 (IT0005520991)
 CREDEM HOLD SOCIAL MC OT32 TIER2CALL EUR (XS2488465423)
 € 132 500 000 Class A1 Asset Backed Partly Paid Notes due December 2037 (IT0005524365)
 € 122 500 000 Class A2 Asset Backed Partly Paid Notes due December 2037 (IT0005524373)
 € 15 000 000 Class B1-1 Asset Backed Partly Paid Notes due December 2037 (IT0005524381)
 € 15 000 000 Class B1-2 Asset Backed Partly Paid Notes due December 2037 (IT0005524399)
 € 15 000 000 Class B2 Asset Backed Partly Paid Notes due December 2037 (IT0005524407)
 € 16 000 000 Class J Asset Backed Partly Paid Notes due December 2037 (IT0005524415)
 Euro 375 000 000 Class A Asset Backed Floating Rate Notes due February 2040 (IT0005525370)
 Euro 79 100 000 Class B Asset Backed Floating Rate Notes due February 2040 (IT0005525388)
 Generalfinance Commercial Paper 26/12/2023 (IT0005527509)

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