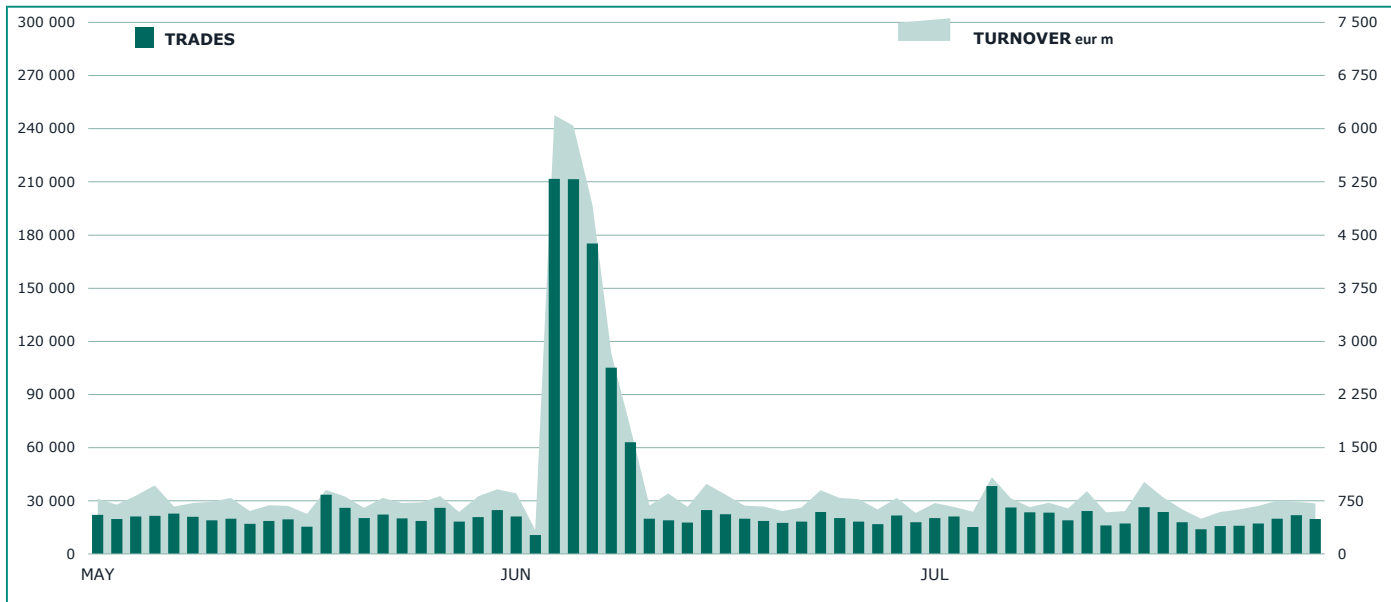




Fixed Income Statistics

July 2023

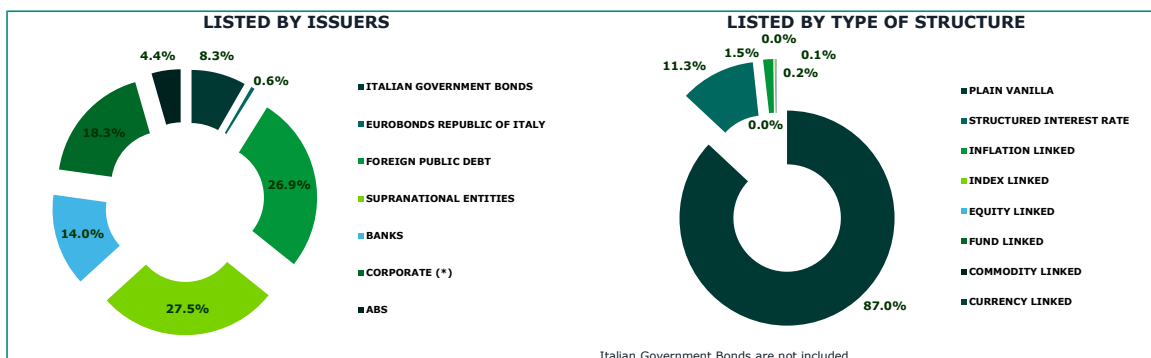
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING					
	DEC 2022		JUN 2023		JUL 2023	JUN 2023		JUL 2023		JAN - JUL 2023	
	LISTED	LISTED	NEW LISTED	NEW LISTED	LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
	END of MONTH	END of MONTH	of JAN 2023	of JAN 2023	END of MONTH	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS											
DMOT - ITALIAN GOVERNMENT BONDS	160	163	22	163	27	1 024 691	32 966.3	365 616	13 838.7	4 000 459	140 162.7
DMOT - BONDS	45	43	1	41	1	8 771	89.9	6 582	73.6	67 317	747.5
EUROMOT	1 212	1 255	140	1 261	163	61 327	1 006.9	64 781	1 066.8	430 906	6 789.7
EXTRAMOT	575	499	38	494	42	922	24.6	943	33.2	7 480	236.5
<i>of which BONDS IN DISTRIBUTION</i>	-	-	-	-	-	-	-	-	-	-	-
TOTAL	2 022	1 960	201	1 959	233	1 095 711	34 087.6	437 922	15 012.4	4 506 162	147 936.4
ISSUERS											
ITALIAN GOVERNMENT BONDS	160	163	22	163	27	1 024 691	32 966.3	365 616	13 838.7	4 000 459	140 162.7
EUROBONDS REPUBLIC OF ITALY	9	11	2	11	2	1 676	34.8	1 538	31.1	14 602	289.4
FOREIGN PUBLIC DEBT	505	526	47	526	52	33 612	628.5	39 065	698.8	230 134	4 117.7
SUPRANATIONAL ENTITIES	500	532	78	539	95	17 863	246.9	15 749	226.1	122 006	1 648.4
BANKS	313	275	13	275	15	7 739	109.6	7 606	123.4	61 321	884.8
CORPORATE (*)	433	365	21	358	23	10 130	101.5	8 348	94.3	77 640	833.5
ABS	72	88	18	87	19	-	-	-	-	-	-
TOTAL	2 022	1 960	201	1 959	233	1 095 711	34 087.6	437 922	15 012.4	4 506 162	147 936.4
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	1 597	1 562	165	1 562	189	62 899	1 010.1	65 406	1 087.8	446 424	7 046.3
STRUCTURED INTEREST RATE	199	203	14	203	16	7 444	91.8	6 524	80.5	54 485	625.8
INFLATION LINKED	28	27	-	27	1	638	18.8	359	5.2	4 370	96.5
INDEX LINKED	4	3	-	3	-	21	0.5	5	0.1	288	3.8
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-
FUND LINKED	1	-	-	-	-	-	-	-	-	11	0.3
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	6	0.4
CURRENCY LINKED	2	2	-	1	-	18	0.1	12	0.1	119	0.5
ITALIAN GOVERNMENT BONDS	160	163	22	163	27	1 024 691	32 966.3	365 616	13 838.7	4 000 459	140 162.7
TOTAL	2 022	1 960	201	1 959	233	1 095 711	34 087.6	437 922	15 012.4	4 506 162	147 936.4

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - JULY 2023					FOREIGN PUBLIC DEBT - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	931.8	27 143		AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	64.7	8 511	
IT0005518128	BTP TF 4,40% MG33 EUR	511.4	6 631		DE0001104867	SCHATZ TF 0% DC23 EUR	43.4	856	
IT0005534141	BTP TF 4,5% OT53 EUR	401.4	10 927		FR0014001NN8	OAT TF 0,5% MG72 EUR	38.0	4 226	
IT000555963	BOT ZC LG24 A EUR	386.9	8 519		AT0000A1XML2	AUSTRIA TF 2,1% ST2117 EUR	22.1	2 137	
IT0005441883	BTP TF 2,15% MZ72 EUR	346.7	20 077		DE0001141802	BOBL TF 0% OT24 EUR	16.8	503	
EUROBONDS REPUBLIC OF ITALY - JULY 2023					SUPRANATIONAL ENTITIES - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	18.8	1 104		XS0975634204	EIB TF 3% OT33 EUR	12.3	700	
US465410AH18	ITALY SET23USD 6,875	5.0	176		EU0000A3KTGV8	EU NEXT GEN TF 0% LG26 EUR	7.8	279	
XS0098449456	ITALY 29EUR FRN	2.3	219		EU0000A3K4DY4	EU MFA TF 3% MZ53 EUR	6.6	241	
US465410BZ07	ITALY TF 4% OT49 USD	2.3	16		EU0000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EUI	5.8	318	
US465410CA47	ITALY TF 1,25% FB26 USD	0.8	4		XS0807336077	EIB TF 2,75% ST25 EUR	5.2	386	
BANKS - JULY 2023					CORPORATE - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
XS2567573899	GS GROUP OC LG36 CALL EUR	25.5	968		IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	34.4	3 330	
XS2552849676	GS GROUP SC AP33 CALL EUR	15.3	616		IT0005374043	CDP MC GN26 EUR	17.2	1 020	
IT0005495244	INTSANPAOLO TV EUR3M+3,45 GN	10.8	50		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.0	509	
XS2591231191	INTSANPAOLO TF 5,4% FB25 USD	7.4	501		XS2482780561	GS FIN CORP MC GN33 EUR	3.4	303	
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	5.6	428		XS1800025022	MAIRE TECNIMONT TF 2,625% AP2	2.4	209	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JULY 2023					STRUCTURED INTEREST RATE - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	931.8	27 143		IT0005547408	BTP VALORE GN27 EUR	119.1	4 340	
IT0005518128	BTP TF 4,40% MG33 EUR	511.4	6 631		IT0005442097	BTP FUTURA AP37 EUR	35.2	2 058	
IT0005534141	BTP TF 4,5% OT53 EUR	401.4	10 927		IT0005425761	BTP FUTURA NV28 EUR	30.2	1 373	
IT000555963	BOT ZC LG24 A EUR	386.9	8 519		IT0005415291	BTP FUTURA LG30 EUR	26.5	1 202	
IT0005441883	BTP TF 2,15% MZ72 EUR	346.7	20 077		IT0005466351	BTP FUTURA NV33 EUR	18.4	1 053	
INFLATION LINKED - JULY 2023					INDEX LINKED - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005410912	BTP ITALIA MG25 EUR	267.3	5 832		XS1917880285	WORLDBANK SUSTAINABLE MC INI	0.1	5	
IT0005532723	BTP ITALIA MZ28 EUR	140.5	4 039						
IT0005517195	BTP ITALIA NV28 EUR	105.1	4 779						
IT0005497000	BTP ITALIA GN30 EUR	103.5	4 699						
IT0005174906	BTP ITALIA AP24 EUR	86.5	2 840						
EQUITY LINKED - JULY 2023					OTHERS (*) - JULY 2023				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.1	12	

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

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