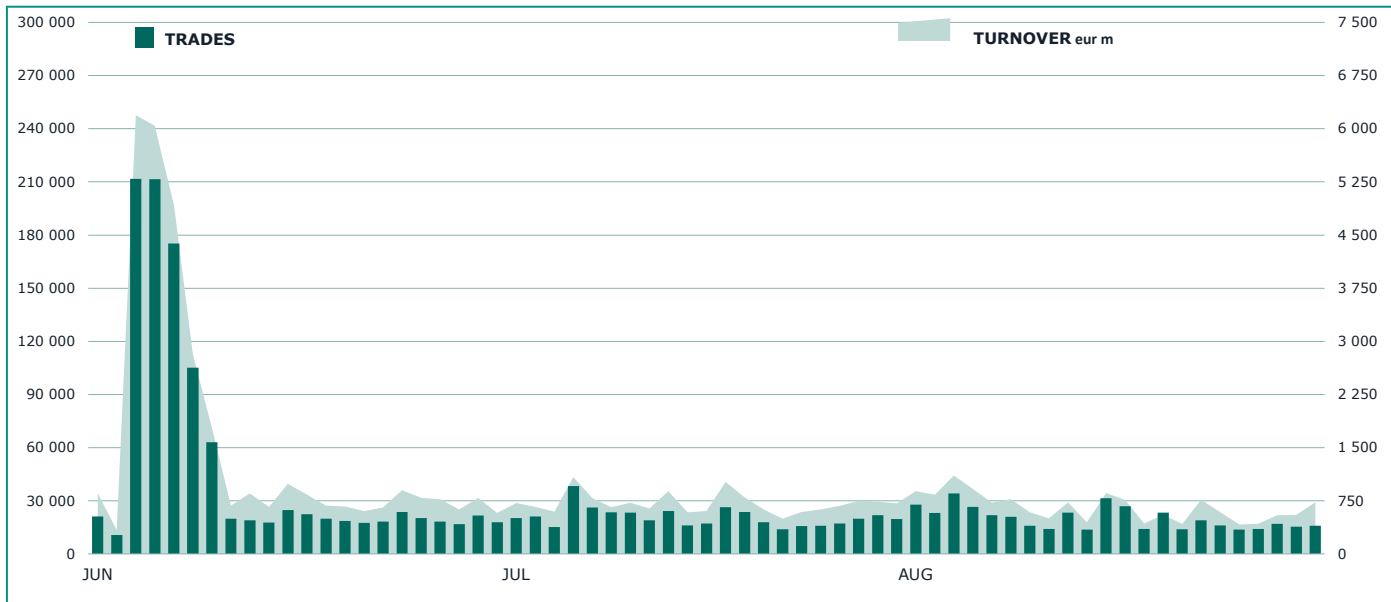




Fixed Income Statistics

August 2023

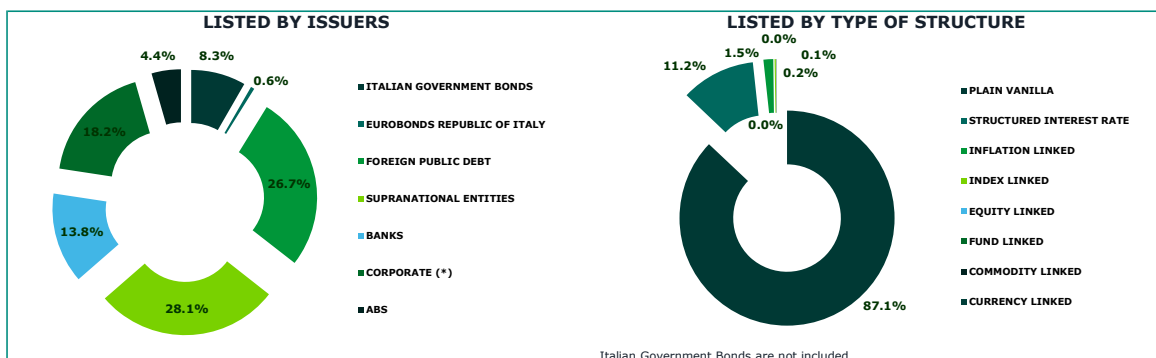
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2022		JUL 2023		AUG 2023		JUL 2023		AUG 2023		JAN - AUG 2023	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES	TURNOVER	TRADES	TURNOVER	TRADES	TURNOVER
			of JAN	2023	2023	of JAN	number	eur m	number	eur m	number	eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	160	163	27	163	29	365 616	13 838.7	375 167	13 594.5	4 375 626	153 757.2	
DMOT - BONDS	45	41	1	40	1	6 582	73.6	4 711	45.1	72 028	792.6	
EUROMOT	1 212	1 261	163	1 270	181	64 781	1 066.8	63 400	915.4	494 306	7 705.1	
EXTRAMOT	575	494	42	493	43	943	33.2	966	21.2	8 446	257.6	
of which BONDS IN DISTRIBUTION	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 022	1 959	233	1 966	254	437 922	15 012.4	444 244	14 576.2	4 950 406	162 512.5	
ISSUERS												
ITALIAN GOVERNMENT BONDS	160	163	27	163	29	365 616	13 838.7	375 167	13 594.5	4 375 626	153 757.2	
EUROBONDS REPUBLIC OF ITALY	9	11	2	11	2	1 538	31.1	1 516	23.4	16 118	312.8	
FOREIGN PUBLIC DEBT	505	526	52	525	53	39 065	698.8	37 896	600.6	268 030	4 718.2	
SUPRANATIONAL ENTITIES	500	539	95	552	111	15 749	226.1	17 469	219.0	139 475	1 867.5	
BANKS	313	275	15	271	16	7 606	123.4	6 493	85.0	67 814	969.7	
CORPORATE (*)	433	358	23	357	24	8 348	94.3	5 703	53.6	83 343	887.1	
ABS	72	87	19	87	19	-	-	-	-	-	-	
TOTAL	2 022	1 959	233	1 966	254	437 922	15 012.4	444 244	14 576.2	4 950 406	162 512.5	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 597	1 562	189	1 570	208	65 406	1 087.8	63 923	927.2	510 347	7 973.4	
STRUCTURED INTEREST RATE	199	203	16	202	16	6 524	80.5	4 818	47.7	59 303	673.6	
INFLATION LINKED	28	27	1	27	1	359	5.2	327	6.7	4 697	103.2	
INDEX LINKED	4	3	-	3	-	5	0.1	5	0.0	293	3.8	
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	1	-	-	-	-	-	-	-	-	11	0.3	
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	6	0.4	
CURRENCY LINKED	2	1	-	1	-	12	0.1	4	0.0	123	0.6	
ITALIAN GOVERNMENT BONDS	160	163	27	163	29	365 616	13 838.7	375 167	13 594.5	4 375 626	153 757.2	
TOTAL	2 022	1 959	233	1 966	254	437 922	15 012.4	444 244	14 576.2	4 950 406	162 512.5	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - AUGUST 2023				FOREIGN PUBLIC DEBT - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	1 052.9	32 681	FR0014001NN8	OAT TF 0,5% MG72 EUR	48.5	5 392
IT0005534141	BTP TF 4,5% OT53 EUR	554.3	17 808	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	39.6	5 048
IT0005530032	BTP TF 4,45% ST43 EUR	427.1	14 814	AT0000A1XML2	AUSTRIA TF 2,1% ST2117 EUR	34.3	2 997
IT0005559817	BOT ZC AG24 A EUR	332.9	8 224	DE0001104867	SCHATZ TF 0% DC23 EUR	21.9	494
IT0005452989	BTP TF 0% AG24 EUR	312.3	6 282	DE0001102366	BUND TF 1% AG24 EUR	21.6	428
EUROBONDS REPUBLIC OF ITALY - AUGUST 2023				SUPRANATIONAL ENTITIES - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	13.9	1 153	XS0975634204	EIB TF 3% OT33 EUR	20.6	975
XS0098449456	ITALY 29EUR FRN	2.1	200	EU0000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EU	9.7	660
US465410AH18	ITALY SETZ3USD 6,875	2.1	111	EU0000A3K4DY4	EU MFA TF 3% MZ53 EUR	6.4	449
US465410BZ07	ITALY TF 4% OT49 USD	1.5	11	XS2587298204	EIB TF 2,75% LG28 EUR	6.0	191
US465410CC03	ITALY TF 3,875% MG51 USD	1.3	10	EU0000A3KTGV8	EU NEXT GEN TF 0% LG26 EUR	5.5	185
BANKS - AUGUST 2023				CORPORATE - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2567573899	GS GROUP OC LG36 CALL EUR	22.8	1 396	IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	19.2	2 246
XS2552849676	GS GROUP SC AP33 CALL EUR	6.5	387	IT0005374043	CDP MC GN26 EUR	6.7	627
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	6.4	398	XS1561100600	GS FIN CORP MC AP27 EUR	2.7	32
XS2591231191	INTSANPAOLO TF 5,4% FB25 USD	4.0	280	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	2.6	337
IT0005127508	MEDIOBANCA VALORE TV FLOOR S	3.5	307	XS1747134564	CARRARO FIN TF GE25 CALL EUR	1.8	244

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2023				STRUCTURED INTEREST RATE - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0003934657	BTP-1FB37 4%	1 052.9	32 681	IT0005547408	BTP VALORE GN27 EUR	81.1	3 375
IT0005534141	BTP TF 4,5% OT53 EUR	554.3	17 808	IT0005442097	BTP FUTURA AP37 EUR	27.8	1 588
IT0005530032	BTP TF 4,45% ST43 EUR	427.1	14 814	IT0005425761	BTP FUTURA NV28 EUR	22.2	1 170
IT0005559817	BOT ZC AG24 A EUR	332.9	8 224	IT0005415291	BTP FUTURA LG30 EUR	15.9	1 005
IT0005452989	BTP TF 0% AG24 EUR	312.3	6 282	IT0005466351	BTP FUTURA NV33 EUR	13.1	933
INFLATION LINKED - AUGUST 2023				INDEX LINKED - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	100.4	3 382	XS1917880285	WORLDBANK SUSTAINABLE MC INI	0.0	5
IT0005174906	BTP ITALIA AP24 EUR	90.4	2 716				
IT0005517195	BTP ITALIA NV28 EUR	71.8	3 832				
IT0005532723	BTP ITALIA MZ28 EUR	58.0	3 608				
IT0005497000	BTP ITALIA GN30 EUR	56.7	3 100				
EQUITY LINKED - AUGUST 2023				OTHERS (*) - AUGUST 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS2114121192	GS FIN CORP TF MG25 EUR	0.0	4

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

News

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