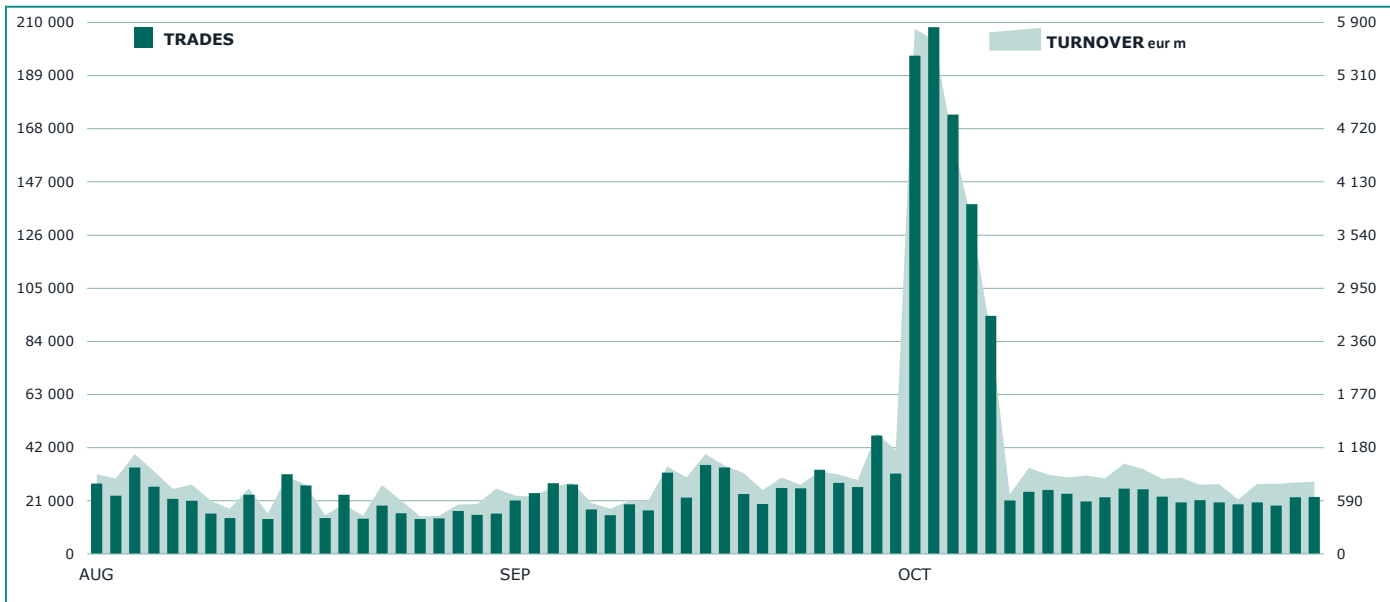




Fixed Income Statistics

October 2023

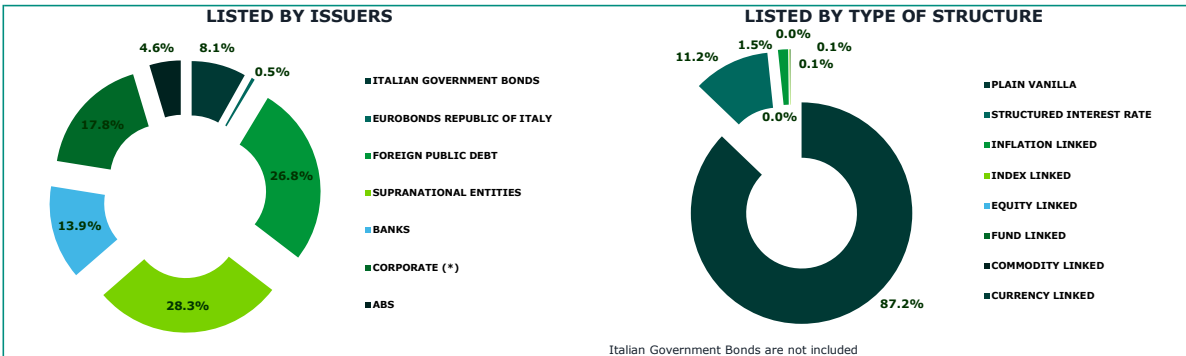
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING									
	DEC 2022		SEP 2023		OCT 2023		SEP 2023		OCT 2023		JAN - OCT 2023				
	LISTED	END of MONTH	LISTED	END of MONTH	LISTED	NEW LISTED	END of MONTH	NEW LISTED	END of MONTH	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS															
DMOT - ITALIAN GOVERNMENT BONDS	160	163	33	161	35	474 204	15 959.6	1 087 550	34 460.8	5 937 380	204 177.6				
DMOT - BONDS	45	39	1	40	2	7 237	75.3	13 183	284.5	92 448	1 152.4				
EUROMOT	1 212	1 285	205	1 288	224	73 899	1 273.6	87 707	1 467.5	655 912	10 446.2				
EXTRAMOT	575	492	50	492	55	1 080	26.4	1 158	29.0	10 684	313.0				
<i>of which BONDS IN DISTRIBUTION</i>	-	1	1	-	-	2 202	200.0	-	-	2 202	200.0				
TOTAL	1 992	1 979	289	1 981	316	556 420	17 334.9	1 189 598	36 241.9	6 696 424	216 089.3				
ISSUERS															
ITALIAN GOVERNMENT BONDS	160	163	33	161	35	474 204	15 959.6	1 087 550	34 460.8	5 937 380	204 177.6				
EUROBONDS REPUBLIC OF ITALY	9	10	2	10	2	2 200	39.6	1 997	36.0	20 315	388.4				
FOREIGN PUBLIC DEBT	505	529	59	530	66	44 862	693.4	52 723	963.1	365 615	6 374.7				
SUPRANATIONAL ENTITIES	500	559	122	560	128	17 221	265.2	19 939	318.6	176 635	2 451.3				
BANKS	313	273	24	276	32	6 921	96.3	11 061	173.8	85 796	1 239.8				
CORPORATE (*)	433	354	30	352	34	11 012	280.9	16 328	289.6	110 683	1 457.6				
ABS	72	91	19	92	19	-	-	-	-	-	-				
TOTAL	1 992	1 979	289	1 981	316	556 420	17 334.9	1 189 598	36 241.9	6 696 424	216 089.3				
(*) BOC and BOP are included															
TYPE OF STRUCTURE															
PLAIN VANILLA	1 597	1 584	238	1 587	259	75 773	1 306.0	91 462	1 629.7	677 582	10 909.2				
STRUCTURED INTEREST RATE	199	202	17	203	21	5 982	64.2	10 089	144.2	75 374	882.0				
INFLATION LINKED	28	27	1	27	1	433	4.7	455	6.7	5 585	114.7				
INDEX LINKED	4	2	-	2	-	20	0.3	30	0.4	343	4.5				
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-				
FUND LINKED	1	-	-	-	-	-	-	-	-	11	0.3				
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	6	0.4				
CURRENCY LINKED	2	1	-	1	-	8	0.0	12	0.1	143	0.7				
ITALIAN GOVERNMENT BONDS	160	163	33	161	35	474 204	15 959.6	1 087 550	34 460.8	5 937 380	204 177.6				
TOTAL	1 992	1 979	289	1 981	316	556 420	17 334.9	1 189 598	36 241.9	6 696 424	216 089.3				

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - OCTOBER 2023				FOREIGN PUBLIC DEBT - OCTOBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005565392	BTP VALORE SC OCT28 EUR	17 190.0	641 881	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	77.4	8 243
IT0003934657	BTP-1FB37 4%	702.1	23 417	DE0001141802	BOBL TF 0% OT24 EUR	51.0	1 484
IT0005534141	BTP TF 4,5% OT53 EUR	540.1	15 059	DE0001141794	BOBL TF 0% AP24 EUR	34.4	677
IT0004532559	BTP-15T40 5%	467.8	15 970	FR0014001NNS	OAT TF 0,5% MG72 EUR	31.7	3 914
IT0005567778	BOT ZC OCT24 A EUR	462.5	11 663	DE0001104867	SCHATZ TF 0% DC23 EUR	31.6	518

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2023				SUPRANATIONAL ENTITIES - OCTOBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	21.5	1 699	XS0975634204	EIB TF 3% OT33 EUR	22.6	1 020
US465410B207	ITALY TF 4% OT49 USD	10.0	59	EU000A3KTGV8	EU NEXT GEN TF 0% LG26 EUR	9.5	361
US465410CA47	ITALY TF 1,25% FB26 USD	1.9	7	XS0807336077	EIB TF 2,75% ST25 EUR	8.2	355
XS0098449456	ITALY 29EUR FRN	1.7	225	EU000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EU	7.2	430
US465410CC03	ITALY TF 3,875% MG51 USD	0.5	4	EU000A3K4DY4	EU MFA TF 3% MZ53 EUR	7.2	441

BANKS - OCTOBER 2023				CORPORATE - OCTOBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005567273	UNICREDIT SPA MC OCT33 EUR	61.0	2 580	IT0006756438	CARRARO FINANCE FX 7,75% NOV.	120.0	363
IT0005127508	MEDIOBANCA VALORE TV FLOOR 5	9.4	622	IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	48.3	5 862
IT0001200390	COMIT-98/28 ZC	7.1	506	XS2668070662	MAIRETECNIMONT SDG FX 6,5%OC	40.6	2 524
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	6.1	587	IT0005374043	CDP MC GN26 EUR	18.3	1 301
IT0001308607	OPERE-99/24 EU S-D	3.3	121	XS1747134564	CARRARO FIN TF GE25 CALL EUR	10.2	808

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2023				STRUCTURED INTEREST RATE - OCTOBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006756438	CARRARO FINANCE FX 7,75% NOV.	120.0	363	IT0005565392	BTP VALORE SC OCT28 EUR	17 190.0	641 881
AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	77.4	8 243	IT0005547408	BTP VALORE GN27 EUR	216.3	12 112
DE0001141802	BOBL TF 0% OT24 EUR	51.0	1 484	IT0005565400	BTP VALORE SC OCT28 EUR	182.8	7 248
IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	48.3	5 862	IT0005425761	BTP FUTURA NV28 EUR	85.9	3 991
XS2668070662	MAIRETECNIMONT SDG FX 6,5%OC	40.6	2 524	IT0005442097	BTP FUTURA AP37 EUR	84.0	5 355

INFLATION LINKED - OCTOBER 2023				INDEX LINKED - OCTOBER 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	633.0	13 381	XS1917880285	WORLDBANK SUSTAINABLE MC INT	0.4	30
IT0005532723	BTP ITALIA MZ28 EUR	419.8	15 124				
IT0005517195	BTP ITALIA NV28 EUR	365.1	11 519				
IT0005497000	BTP ITALIA GN30 EUR	230.4	10 368				
IT0005174906	BTP ITALIA AP24 EUR	226.0	5 895				

EQUITY LINKED - OCTOBER 2023				OTHERS (*) - OCTOBER 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

News

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