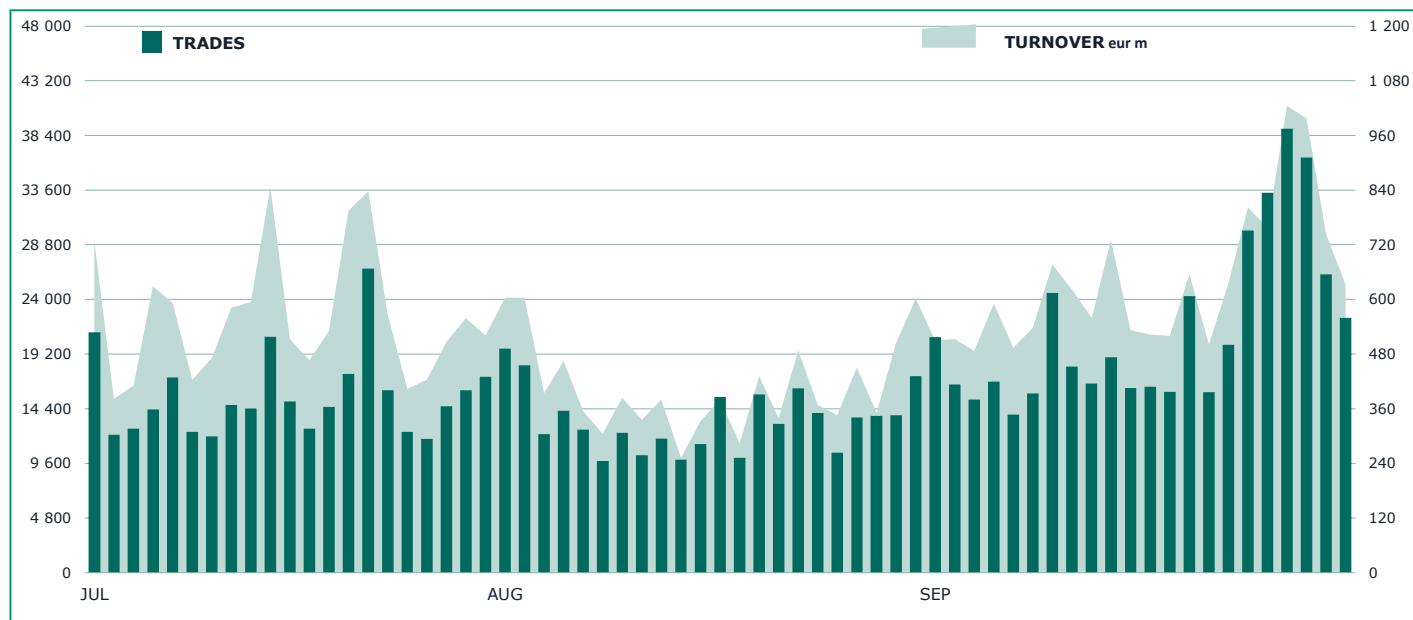




Fixed Income Statistics

September 2022

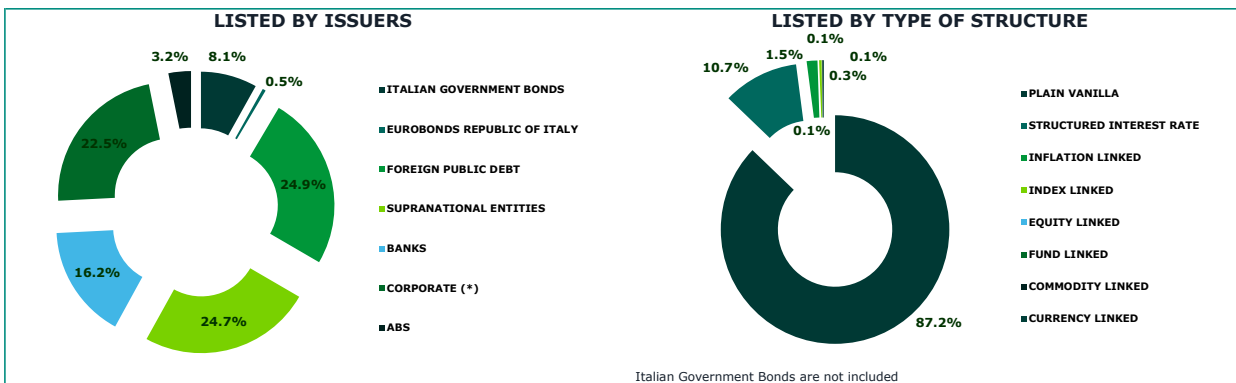
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		AUG 2022		SEP 2022		AUG 2022		SEP 2022		JAN - SEP 2022	
	LISTED	NEW LISTED	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
	END of MONTH		END of MONTH		END of MONTH		END of MONTH		END of MONTH		END of MONTH	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	158	161	27	160	30	254 317	8 409.9	415 289	13 244.1	2 670 681	103 566.2	
DMOT - BONDS	57	46	-	46	1	4 084	49.4	7 063	87.0	49 996	635.9	
EUROMOT	1 169	1 197	124	1 195	138	36 836	479.0	49 262	647.0	378 568	5 336.6	
EXTRAMOT	638	592	45	586	52	639	17.3	1 558	72.0	7 053	307.7	
of which BONDS IN DISTRIBUTION	-	-	3	-	3	-	-	-	-	580	100.7	
TOTAL	2 022	1 996	196	1 987	221	295 876	8 955.5	473 172	14 050.2	3 106 298	109 846.4	
ISSUERS												
ITALIAN GOVERNMENT BONDS	158	161	27	160	30	254 317	8 409.9	415 289	13 244.1	2 670 681	103 566.2	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	1 568	31.7	2 962	61.0	17 956	566.4	
FOREIGN PUBLIC DEBT	476	497	50	494	53	13 479	175.4	16 665	218.6	125 177	1 727.4	
SUPRANATIONAL ENTITIES	488	489	49	490	57	14 628	193.6	19 093	253.5	146 295	1 908.7	
BANKS	350	325	25	322	29	6 843	88.8	10 803	182.2	82 186	1 250.9	
CORPORATE (*)	485	451	33	448	39	5 041	56.2	8 360	90.8	64 003	826.8	
ABS	56	64	12	64	13	-	-	-	-	-	-	
TOTAL	2 022	1 996	196	1 987	221	295 876	8 955.5	473 172	14 050.2	3 106 298	109 846.4	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 631	1 599	153	1 593	174	33 401	446.4	43 658	622.4	343 890	5 120.0	
STRUCTURED INTEREST RATE	192	196	14	196	15	7 620	91.3	13 228	165.7	85 152	1 053.4	
INFLATION LINKED	27	28	2	28	2	384	5.3	748	13.3	4 435	72.4	
INDEX LINKED	7	7	-	6	-	140	2.4	230	4.3	1 873	28.0	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	2	-	1	-	4	0.2	9	0.3	100	4.8	
COMMODITY LINKED	1	1	-	1	-	2	0.0	2	0.1	31	0.8	
CURRENCY LINKED	2	2	-	2	-	8	0.1	8	0.0	136	0.8	
ITALIAN GOVERNMENT BONDS	158	161	27	160	30	254 317	8 409.9	415 289	13 244.1	2 670 681	103 566.2	
TOTAL	2 022	1 996	196	1 987	221	295 876	8 955.5	473 172	14 050.2	3 106 298	109 846.4	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - SEPTEMBER 2022					FOREIGN PUBLIC DEBT - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	878.3	32 992		AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	11.9	2 093	
IT0005425233	BTP TF 1,7% ST51 EUR	815.9	26 796		XS1085735899	PORTUGAL TF 5,125% OT24 USD	8.6	542	
IT0005494239	BTP TF 2,5% DC32 EUR	579.8	21 571		XS1968706876	ROMANIA TF 4,625% AP49 EUR	8.3	999	
IT0005024234	BTP TF 3,50% MZ30 EUR	353.1	11 379		NL00150006U0	NETHERLANDS TF 0% LG31 EUR	7.9	16	
IT0005345183	BTP TF 2,50% NV25 EUR	322.3	10 325		US731011AT95	POLAND TF 3% MZ23 USD	6.2	379	

EURO BONDS REPUBLIC OF ITALY - SEPTEMBER 2022					SUPRANATIONAL ENTITIES - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	31.9	2 237		XS1551882860	EIB MC FB24 USD	15.1	1 064	
US465410BY32	ITALY TF 2,875% OT29 USD	7.5	39		XS1507486594	EIB TF NV26 CALL USD	11.2	772	
US465410B027	ITALY TF 4% OT49 USD	6.9	37		XS1570406691	WORLD BANK MC MZ24 USD	10.8	792	
US465410AH18	ITALY SET23USD 6,875	6.3	329		XS1524609531	EIB TF 5,5% GE23 MXN	8.7	486	
XS0098449456	ITALY 29EUR FRN	3.9	296		US298785GQ39	EIB GREEN BOND TF 2,5% OT24 US	6.3	305	

BANKS - SEPTEMBER 2022					CORPORATE - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN	39.7	143		IT0005374043	CDP MC GN26 EUR	36.2	2 574	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SU	12.5	896		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.8	816	
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	8.0	706		IT0005108490	AUTO STRADE TF 1,625% GN23 EUR	4.9	233	
IT0005412264	INTSANPAOLO TF 3,75% GN27 SUB	4.8	19		XS1561100519	GS FIN CORP MC LG27 USD	3.1	148	
IT0001200390	COMIT-98/28 ZC	4.7	527		XS1800025022	MAIRE TECNIMONT TF 2,625% AP2	3.0	284	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2022					STRUCTURED INTEREST RATE - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	878.3	32 992		IT0005374043	CDP MC GN26 EUR	36.2	2 574	
IT0005425233	BTP TF 1,7% ST51 EUR	815.9	26 796		IT0005425761	BTP FUTURA NV28 EUR	33.0	1 636	
IT0005494239	BTP TF 2,5% DC32 EUR	579.8	21 571		IT0005442097	BTP FUTURA AP37 EUR	29.7	2 778	
IT0005024234	BTP TF 3,50% MZ30 EUR	353.1	11 379		IT0005415291	BTP FUTURA LG30 EUR	24.4	1 572	
IT0005345183	BTP TF 2,50% NV25 EUR	322.3	10 325		IT0005466351	BTP FUTURA NV33 EUR	24.4	1 809	

INFLATION LINKED - SEPTEMBER 2022					INDEX LINKED - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005497000	BTP ITALIA GN30 EUR	270.7	10 102		XS1233613188	WORLD BANK MC LG23 USD GREEN	2.3	147	
IT0005105843	BTP ITALIA AP23 EUR	261.4	2 580		XS1917880285	WORLDBANK SUSTAINABLE MC IND	1.0	43	
IT0005410912	BTP ITALIA MG25 EUR	218.0	7 916		IT0005122830	MEDIOBANCA MB45 MC IND LINK S	0.6	17	
IT0005332835	BTP ITALIA MG26 EUR	123.3	3 406		IT0005127151	MEDIOBANCA MB46 MC IND LINK O	0.2	12	
IT0005253676	BTP ITALIA MG23 EUR	99.4	1 511		CH0524993752	CS OC IND LINK ST23 USD	0.1	2	

EQUITY LINKED - SEPTEMBER 2022					OTHERS (*) - SEPTEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					CH0491326630	CS OC FD LINK MZ23 USD	0.1	6	
					CH0460899674	CS OC FD LINK ST22 USD	0.1	3	
					CH0493463738	CS OC COM LINK FB23 USD	0.1	2	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.0	8	

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

News

In September, on MOT market 3 Italian Government bonds and 15 instruments were listed; whereas on the ExtraMOT market 7 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:

Enel Finance International NV EUR 1,000,000,000 3.875 per cent. Notes due 9 March 2029 (XS2531420656)
 Generalifinance Commercial Paper 18/12/2022 (IT0005509077)
 CDP Issue of EUR 750,000,000 3.50 per cent. Fixed Rate Sustainability Notes due 19 September 2027 (IT0005508954)
 Alba 13 SPV S.r.l. Up to Euro 965,000,000 Class A Asset-Backed Floating Rate Notes due June 2044 (IT0005508988)
 Intesa Sanpaolo S.p.A. Issue of 1,000,000,000 Senior Non-Preferred Green Notes due 6 September 2027 (XS2529233814)
 Lottomatica S.p.A. €350,000,000 9.750% Senior Secured Notes due 2027 (XS2536848448 - XS2536848877)
 A2A S.p.A. Issue of €650,000,000 4.500 per cent. Green Notes due 19 September 2030 (XS2534976886)

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