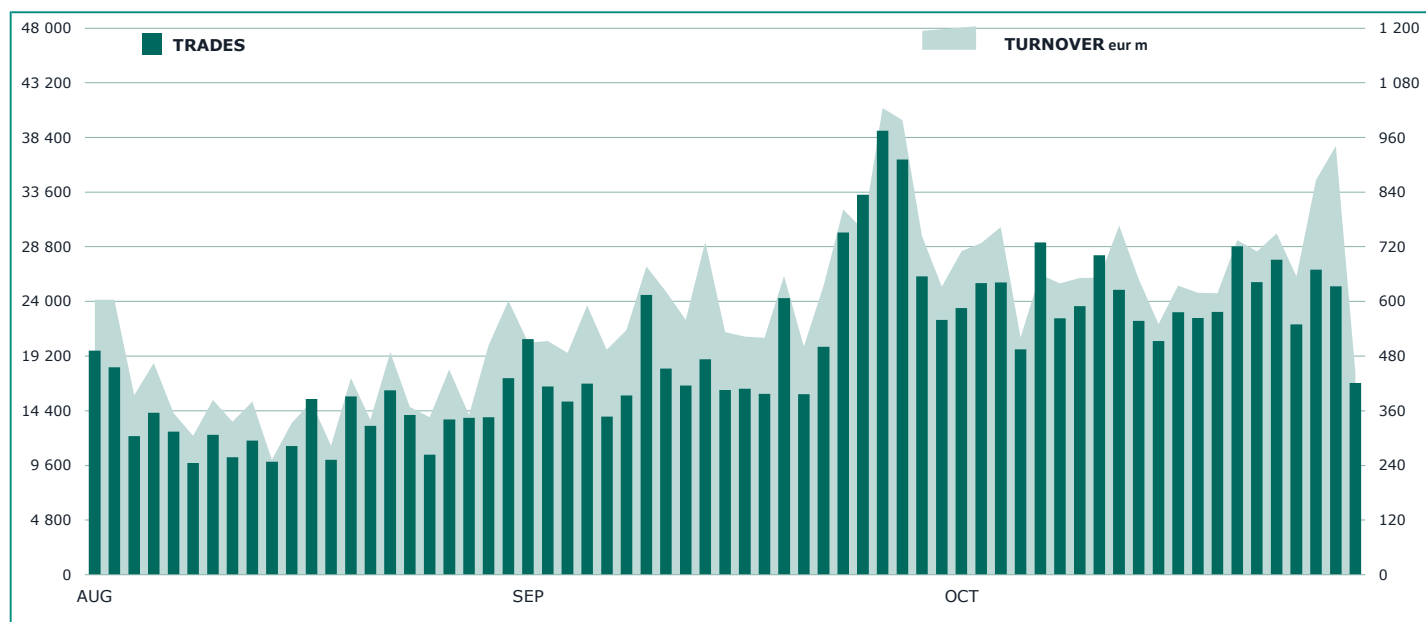


Fixed Income Statistics

October 2022

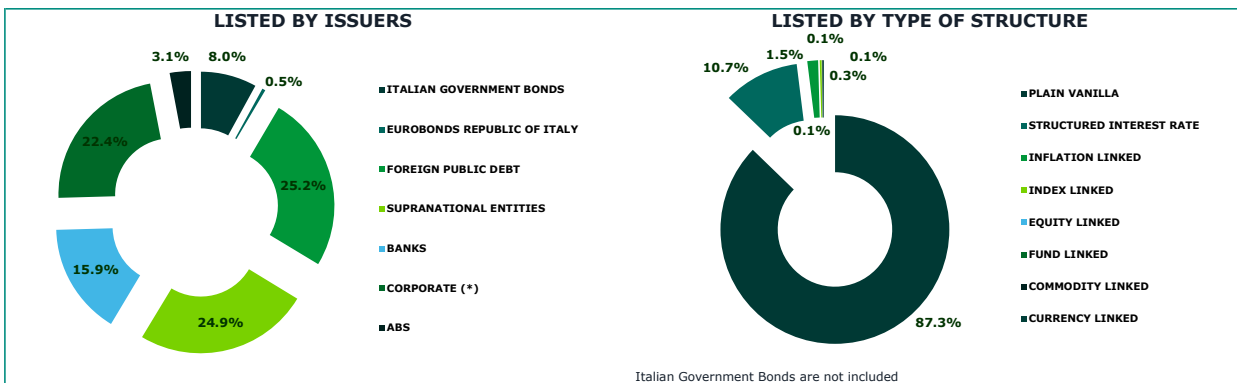
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		SEP 2022		OCT 2022		SEP 2022		OCT 2022		JAN - OCT 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	160	30	160	34	415 289	13 244.1	446 538	13 385.9	3 117 219	116 952.1	
DMOT - BONDS	57	46	1	45	1	7 063	87.0	7 955	103.5	57 951	739.4	
EUROMOT	1 169	1 195	138	1 210	166	49 262	647.0	51 570	722.0	430 138	6 058.6	
EXTRAMOT	638	586	52	581	54	1 558	72.0	1 469	50.9	8 522	358.6	
of which BONDS IN DISTRIBUTION	-	-	3	-	3	-	-	-	-	580	100.7	
TOTAL	2 022	1 987	221	1 996	255	473 172	14 050.2	507 532	14 262.3	3 613 830	124 108.7	
ISSUERS												
ITALIAN GOVERNMENT BONDS	158	160	30	160	34	415 289	13 244.1	446 538	13 385.9	3 117 219	116 952.1	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	2 962	61.0	2 735	59.0	20 691	625.4	
FOREIGN PUBLIC DEBT	476	494	53	503	67	16 665	218.6	19 869	257.4	145 046	1 984.7	
SUPRANATIONAL ENTITIES	488	490	57	498	69	19 093	253.5	17 469	259.7	163 764	2 168.4	
BANKS	350	322	29	318	30	10 803	182.2	12 495	200.0	94 681	1 450.9	
CORPORATE (*)	485	448	39	447	42	8 360	90.8	8 426	100.4	72 429	927.2	
ABS	56	64	13	61	13	-	-	-	-	-	-	
TOTAL	2 022	1 987	221	1 996	255	473 172	14 050.2	507 532	14 262.3	3 613 830	124 108.7	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 631	1 593	174	1 602	202	43 658	622.4	49 264	711.9	393 154	5 831.8	
STRUCTURED INTEREST RATE	192	196	15	197	17	13 228	165.7	10 657	145.8	95 809	1 199.3	
INFLATION LINKED	27	28	2	28	2	748	13.3	895	15.2	5 330	87.6	
INDEX LINKED	7	6	-	5	-	230	4.3	139	2.8	2 012	30.8	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	1	-	1	-	9	0.3	21	0.5	121	5.3	
COMMODITY LINKED	1	1	-	1	-	2	0.1	10	0.2	41	1.0	
CURRENCY LINKED	2	2	-	2	-	8	0.0	8	0.1	144	0.9	
ITALIAN GOVERNMENT BONDS	158	160	30	160	34	415 289	13 244.1	446 538	13 385.9	3 117 219	116 952.1	
TOTAL	2 022	1 987	221	1 996	255	473 172	14 050.2	507 532	14 262.3	3 613 830	124 108.7	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - OCTOBER 2022					FOREIGN PUBLIC DEBT - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	765.2	29 774		XS1085735899	PORTUGAL TF 5,125% OT24 USD	14.3	612	
IT0005425233	BTP TF 1,7% ST51 EUR	632.7	25 531		AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	13.1	2 820	
IT0005494239	BTP TF 2,5% DC32 EUR	485.6	22 570		XS1968706876	ROMANIA TF 4,625% AP49 EUR	8.6	1 109	
IT0005500068	BTP TF 2,65% DC27 EUR	424.4	12 901		XS2109813142	ROMANIA TF 3,375% GE50 EUR	7.3	1 006	
IT0005441883	BTP TF 2,15% MZ72 EUR	373.1	19 535		DE0001104867	SCHATZ TF 0% DC23 EUR	6.5	99	

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2022					SUPRANATIONAL ENTITIES - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	28.3	2 016		XS0975634204	EIB TF 3% OT33 EUR	14.9	609	
US465410AH18	ITALY SET23USD 6,875	10.4	423		XS1507486584	EIB TF NV26 CALL USD	9.5	870	
US465410B207	ITALY TF 4% OT49 USD	10.0	47		XS1551882860	EIB MC FB24 USD	9.3	523	
US465410BY32	ITALY TF 2,875% OT29 USD	3.3	18		XS1524609531	EIB TF 5,5% GE23 MXN	7.6	357	
XS0098449456	ITALY 29EUR FRN	2.3	204		XS0070553820	EIB NV26 ZC USD	6.6	127	

BANKS - OCTOBER 2022					CORPORATE - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	47.3	2 380		IT0005374043	CDP MC GN26 EUR	46.7	2 689	
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN;	14.7	1 175		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	4.8	858	
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN;	13.3	44		IT0005503393	KME GROUP TF 5% ST27 CALL EUR	4.5	504	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SI	13.0	1 076		XS1747134564	CARRARO FIN TF GE25 CALL EUR	3.2	394	
IT0001200390	COMIT-98/28 ZC	4.4	477		XS2083187059	ALERION GREEN TF 3,125% DC25 C	2.9	420	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2022					STRUCTURED INTEREST RATE - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	765.2	29 774		IT0005374043	CDP MC GN26 EUR	46.7	2 689	
IT0005425233	BTP TF 1,7% ST51 EUR	632.7	25 531		IT0005425761	BTP FUTURA NV28 EUR	33.3	1 613	
IT0005494239	BTP TF 2,5% DC32 EUR	485.6	22 570		IT0005442097	BTP FUTURA AP37 EUR	30.3	2 797	
IT0005500068	BTP TF 2,65% DC27 EUR	424.4	12 901		IT0005415291	BTP FUTURA LG30 EUR	29.5	1 573	
IT0005441883	BTP TF 2,15% MZ72 EUR	373.1	19 535		IT0005466351	BTP FUTURA NV33 EUR	20.0	1 586	

INFLATION LINKED - OCTOBER 2022					INDEX LINKED - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005410912	BTP ITALIA MG25 EUR	331.9	9 753		XS1233613188	WORLD BANK MC LG23 USD GREEN	1.9	101	
IT0005253676	BTP ITALIA MG23 EUR	194.8	1 514		XS1917880285	WORLDBANK SUSTAINABLE MC IND	0.8	31	
IT0005497000	BTP ITALIA GN30 EUR	158.8	6 825		IT0005127151	MEDIOBANCA MB46 MC IND LINK O	0.1	5	
IT0005351678	BTP ITALIA NV22 EUR	158.8	3 000		XS1586107101	SG SUSTAINABLE MC IND LINK DC2	0.0	2	
IT0005105843	BTP ITALIA AP23 EUR	149.5	1 358						

EQUITY LINKED - OCTOBER 2022					OTHERS (*) - OCTOBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					CH0491326630	CS OC FD LINK MZ23 USD	0.5	21	
					CH0493463738	CS OC COM LINK FB23 USD	0.2	10	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.0	7	
					XS2093941545	GS FIN CORP TF LG23 EUR	0.0	1	

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

News

In October, on MOT market 4 Italian Government bonds and 28 instruments were listed; whereas on the ExtraMOT market 2 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:

Generalfinance Commercial Paper 15/01/2023 (IT0005515017)
 Intesa Sanpaolo S.p.A. Subordinato Tier 2 Tasso Variabile 14/10/2022-14/10/2032 (IT0005508707)

Markets Analysis
 Piazza degli Affari, 6 - 20123 Milano
 T +39 02 724261 | Fax +39 02 8646.4323
 e-mail: markets_analysis@borsaitaliana.it
 www.borsaitaliana.it

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