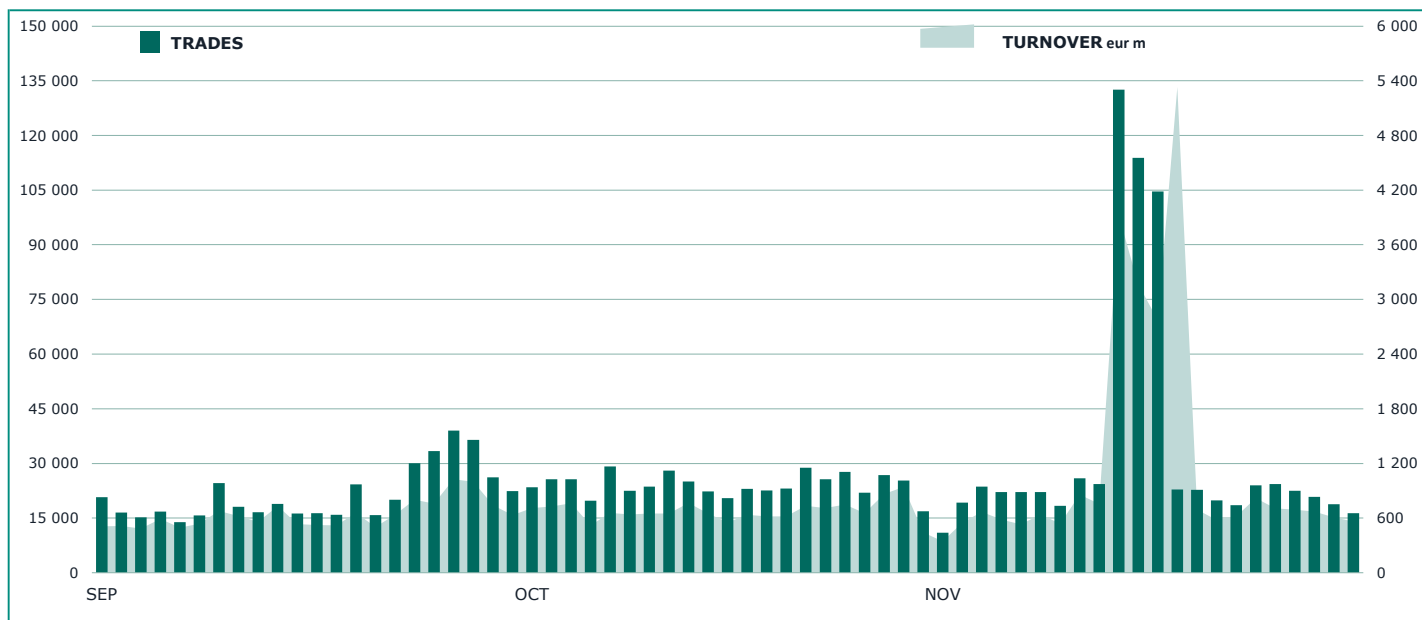


## Fixed Income Statistics

## November 2022

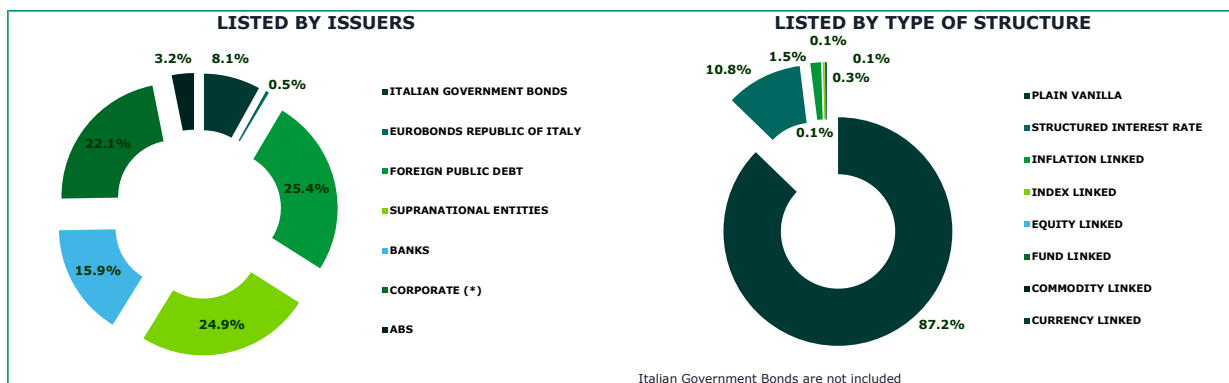
### FIXED INCOME DAILY TURNOVER



### MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		OCT 2022		NOV 2022		OCT 2022		NOV 2022		JAN - NOV 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
<b>MARKET SEGMENTS</b>												
DMOT - ITALIAN GOVERNMENT BONDS	158	160	34	161	39	446 538	13 385.9	687 807	25 652.3	3 805 026	142 604.4	
DMOT - BONDS	57	45	1	45	1	7 955	103.5	7 180	89.9	65 131	829.3	
EUROMOT	1 169	1 210	166	1 210	173	51 570	722.0	53 860	810.3	483 998	6 868.8	
EXTRAMOT	638	581	54	575	56	1 469	50.9	1 852	57.3	10 374	416.0	
of which BONDS IN DISTRIBUTION	-	-	3	-	3	-	-	-	-	580	100.7	
<b>TOTAL</b>	<b>2 022</b>	<b>1 996</b>	<b>255</b>	<b>1 991</b>	<b>269</b>	<b>507 532</b>	<b>14 262.3</b>	<b>750 699</b>	<b>26 609.7</b>	<b>4 364 529</b>	<b>150 718.4</b>	
<b>ISSUERS</b>												
ITALIAN GOVERNMENT BONDS	158	160	34	161	39	446 538	13 385.9	687 807	25 652.3	3 805 026	142 604.4	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	2 735	59.0	2 945	64.7	23 636	690.0	
FOREIGN PUBLIC DEBT	476	503	67	506	71	19 869	257.4	21 389	322.5	166 435	2 307.3	
SUPRANATIONAL ENTITIES	488	498	69	495	70	17 469	259.7	16 080	221.7	179 844	2 390.1	
BANKS	350	318	30	317	32	12 495	200.0	14 291	251.4	108 972	1 702.3	
CORPORATE (*)	485	447	42	440	42	8 426	100.4	8 187	97.2	80 616	1 024.4	
ABS	56	61	13	63	15	-	-	-	-	-	-	
<b>TOTAL</b>	<b>2 022</b>	<b>1 996</b>	<b>255</b>	<b>1 991</b>	<b>269</b>	<b>507 532</b>	<b>14 262.3</b>	<b>750 699</b>	<b>26 609.7</b>	<b>4 364 529</b>	<b>150 718.4</b>	
(*) BOC and BOP are included												
<b>TYPE OF STRUCTURE</b>												
PLAIN VANILLA	1 631	1 602	202	1 596	210	49 264	711.9	52 468	828.3	445 622	6 660.1	
STRUCTURED INTEREST RATE	192	197	17	197	18	10 657	145.8	9 540	111.7	105 349	1 310.9	
INFLATION LINKED	27	28	2	28	2	895	15.2	780	15.1	6 110	102.7	
INDEX LINKED	7	5	-	5	-	139	2.8	93	2.2	2 105	33.0	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	1	-	1	-	21	0.5	3	0.1	124	5.4	
COMMODITY LINKED	1	1	-	1	-	10	0.2	1	0.0	42	1.0	
CURRENCY LINKED	2	2	-	2	-	8	0.1	7	0.1	151	0.9	
ITALIAN GOVERNMENT BONDS	158	160	34	161	39	446 538	13 385.9	687 807	25 652.3	3 805 026	142 604.4	
<b>TOTAL</b>	<b>2 022</b>	<b>1 996</b>	<b>255</b>	<b>1 991</b>	<b>269</b>	<b>507 532</b>	<b>14 262.3</b>	<b>750 699</b>	<b>26 609.7</b>	<b>4 364 529</b>	<b>150 718.4</b>	

**FOCUS ON LISTED BONDS - END OF MONTH**



**ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER**

ITALIAN GOVERNMENT BONDS - NOVEMBER 2022					FOREIGN PUBLIC DEBT - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005517195	BTP ITALIA NV28 EUR	12 227.5	261 810		DE0001102507	BUND TF 0% AG30 EUR	24.9	39	
IT0003934657	BTP-1FB37 4%	649.8	23 317		AT00002AHLCA	AUSTRIA TF 0,85% GN2120 EUR	15.5	2 694	
IT0005518128	BTP TF 4,40% MG33 EUR	566.4	15 930		XS1968706876	ROMANIA TF 4,625% AP49 EUR	10.8	979	
IT0005425233	BTP TF 1,7% ST51 EUR	501.4	20 983		XS1085735899	PORTUGAL TF 5,125% OT24 USD	9.8	609	
IT0005482309	BTP TF 0% NV23 EUR	435.4	7 247		XS2538441598	ROMANIA TF 6,625% ST29 EUR	7.3	674	

EUROBONDS REPUBLIC OF ITALY - NOVEMBER 2022					SUPRANATIONAL ENTITIES - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	36.2	2 310		XS1524609531	EIB TF 5,5% GE23 MXN	8.2	358	
US465410B207	ITALY TF 4% OT49 USD	6.8	46		XS1551882860	EIB MC FB24 USD	6.5	353	
US465410AH18	ITALY SET23USD 6,875	6.7	309		XS0975634204	EIB TF 3% OT33 EUR	5.8	266	
US465410CA47	ITALY TF 1,25% FB26 USD	4.4	23		XS1507486584	EIB TF NV26 CALL USD	5.6	536	
US465410CC03	ITALY TF 3,875% MG51 USD	3.7	24		XS2249882064	EIB TF 4,75% OT25 BRL	5.5	690	

BANKS - NOVEMBER 2022					CORPORATE - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	81.8	3 101		IT0005374043	CDP MC GN26 EUR	30.4	2 092	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SU	11.5	873		XS1747134564	CARRARO FIN TF GE25 CALL EUR	6.0	590	
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	10.6	753		XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.4	627	
XS2551322451	INTSANPAOLO TF 6,05% NV25 USD	10.4	600		IT0005108490	AUTOSTRADA TF 1,625% GN23 EUR	5.2	302	
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN	9.0	25		IT0005503393	KME GROUP TF 5% ST27 CALL EUR	4.9	558	

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

PLAIN VANILLA - NOVEMBER 2022					STRUCTURED INTEREST RATE - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0003934657	BTP-1FB37 4%	649.8	23 317		IT0005425761	BTP FUTURA NV28 EUR	68.3	2 338	
IT0005518128	BTP TF 4,40% MG33 EUR	566.4	15 930		IT0005442097	BTP FUTURA AP37 EUR	38.7	2 870	
IT0005425233	BTP TF 1,7% ST51 EUR	501.4	20 983		IT0005374043	CDP MC GN26 EUR	30.4	2 092	
IT0005482309	BTP TF 0% NV23 EUR	435.4	7 247		IT0005415291	BTP FUTURA LG30 EUR	26.6	1 562	
IT0005494239	BTP TF 2,5% DC32 EUR	385.5	11 191		IT0005466351	BTP FUTURA NV33 EUR	24.7	1 780	

INFLATION LINKED - NOVEMBER 2022					INDEX LINKED - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005517195	BTP ITALIA NV28 EUR	12 227.5	261 810		XS1233613188	WORLD BANK MC LG23 USD GREEN	1.5	55	
IT0005410912	BTP ITALIA MG25 EUR	382.8	10 973		XS1917880285	WORLDBANK SUSTAINABLE MC IND	0.6	37	
IT0005497000	BTP ITALIA GN30 EUR	209.8	9 200		CH0524993752	CS OC IND LINK ST23 USD	0.1	1	
IT0005217770	BTP ITALIA OT24 EUR	171.0	3 758						
IT0005174906	BTP ITALIA AP24 EUR	152.3	3 588						

EQUITY LINKED - NOVEMBER 2022					OTHERS (*) - NOVEMBER 2022				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
					CH0491326630	CS OC FD LINK MZ23 USD	0.1	3	
					XS2114121192	GS FIN CORP TF MG25 EUR	0.1	7	
					CH0493463738	CS OC COM LINK FB23 USD	0.0	1	

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

**News**

In November, on MOT market 5 Italian Government bonds and 7 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:

- € 312 500 000 Class A1 Residential Mortgages Asset Backed Floating Rate Partly Paid Notes due December 2064 (IT0005521353)
- € 312 500 000 Class A2 Residential Mortgages Asset Backed Fixed Rate Partly Paid Notes due December 2064 (IT0005521361)

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