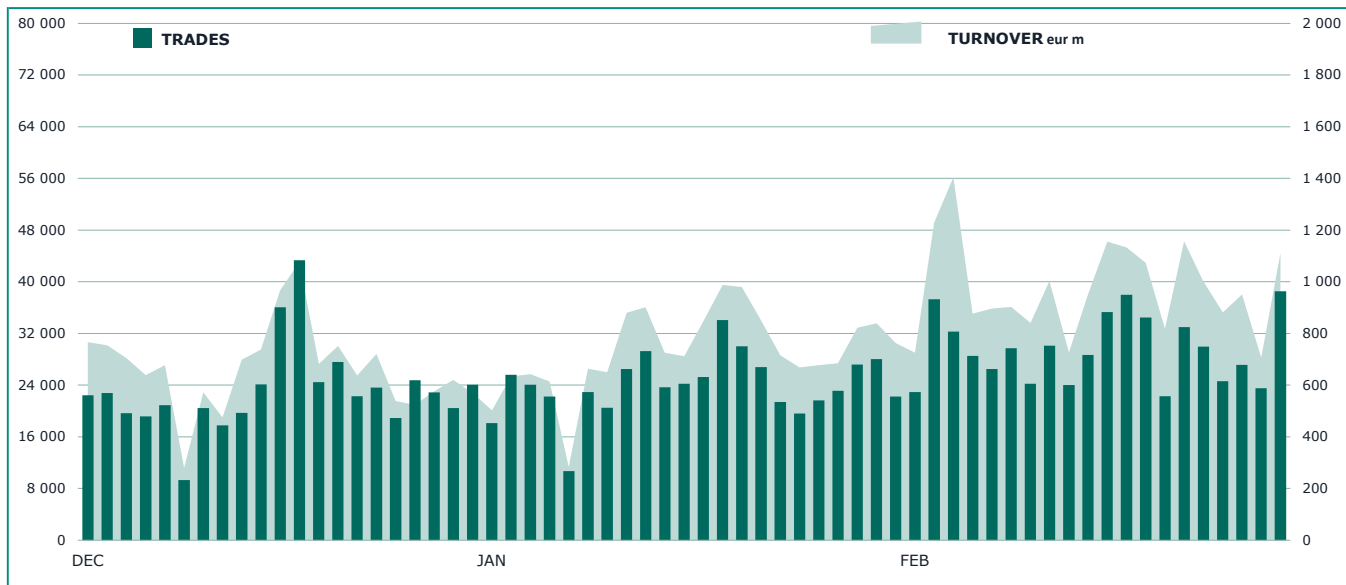




Fixed Income Statistics

February 2023

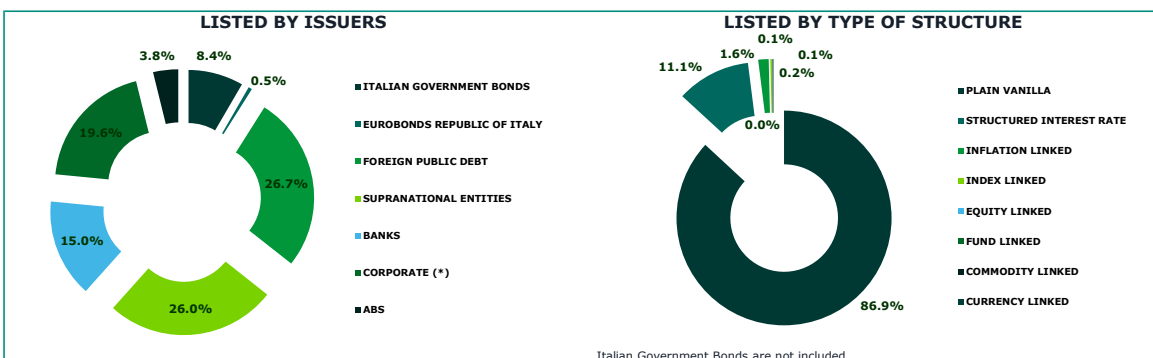
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2022		JAN 2023		FEB 2023		JAN 2023		FEB 2023		JAN - FEB 2023	
	LISTED	END of MONTH	LISTED	NEW LISTED	LISTED	NEW LISTED	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	160	160	3	161	7	468 675	15 215.5	510 332	18 460.1	979 007	33 675.6	
DMOT - BONDS	45	44	-	45	1	5 991	77.7	17 779	199.0	23 770	276.7	
EUROMOT	1 212	1 211	19	1 216	41	51 337	722.3	61 716	838.2	113 053	1 560.5	
EXTRAMOT	575	503	2	497	7	973	29.9	1 197	45.7	2 170	75.6	
of which BONDS IN DISTRIBUTION	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 022	1 918	24	1 919	56	526 976	16 045.3	591 024	19 543.1	1 118 000	35 588.4	
ISSUERS												
ITALIAN GOVERNMENT BONDS	160	160	3	161	7	468 675	15 215.5	510 332	18 460.1	979 007	33 675.6	
EUROBONDS REPUBLIC OF ITALY	9	9	-	10	1	2 592	52.1	2 364	47.2	4 956	99.3	
FOREIGN PUBLIC DEBT	505	511	11	513	18	23 068	360.7	31 264	460.9	54 332	821.6	
SUPRANATIONAL ENTITIES	500	497	7	498	18	16 249	198.6	18 944	235.9	35 193	434.5	
BANKS	313	290	1	287	2	9 584	141.4	9 023	127.5	18 607	268.8	
CORPORATE (*)	433	379	2	377	9	6 808	77.1	19 097	211.5	25 905	288.6	
ABS	72	72	-	73	1	-	-	-	-	-	-	
TOTAL	2 022	1 918	24	1 919	56	526 976	16 045.3	591 024	19 543.1	1 118 000	35 588.4	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 597	1 527	21	1 528	48	49 326	714.1	71 593	985.3	120 919	1 699.4	
STRUCTURED INTEREST RATE	199	195	-	195	1	8 034	96.8	8 386	86.1	16 420	183.0	
INFLATION LINKED	28	28	-	28	-	847	17.9	632	10.6	1 479	28.5	
INDEX LINKED	4	4	-	4	-	66	0.7	59	0.5	125	1.2	
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	1	1	-	1	-	2	0.1	2	0.1	4	0.1	
COMMODITY LINKED	1	1	-	-	-	1	0.1	5	0.3	6	0.4	
CURRENCY LINKED	2	2	-	2	-	25	0.1	15	0.1	40	0.2	
ITALIAN GOVERNMENT BONDS	160	160	3	161	7	468 675	15 215.5	510 332	18 460.1	979 007	33 675.6	
TOTAL	2 022	1 918	24	1 919	56	526 976	16 045.3	591 024	19 543.1	1 118 000	35 588.4	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - FEBRUARY 2023				FOREIGN PUBLIC DEBT - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005518128	BTP TF 4,40% MG33 EUR	1 073.7	24 154	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	34.7	5 893
IT0003934657	BTP-1FB37 4%	904.7	33 530	DE0001104867	SCHATZ TF 0% DC23 EUR	26.7	674
IT0005105843	BTP ITALIA AP23 EUR	674.8	2 641	DE0001102333	BUND TF 1,75% FB24 EUR	20.1	547
IT0005494239	BTP TF 2,5% DC32 EUR	608.6	13 064	DE0001102358	BUND TF 1.5% MG24 EUR	14.8	238
IT0005425233	BTP TF 1,7% ST51 EUR	602.1	28 291	DE0001102366	BUND TF 1% AG24 EUR	11.5	243
EUROBONDS REPUBLIC OF ITALY - FEBRUARY 2023				SUPRANATIONAL ENTITIES - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	25.7	1 683	XS0975634204	EIB TF 3% OT33 EUR	16.4	794
US465410BZ07	ITALY TF 4% OT49 USD	5.8	33	XS0807336077	EIB TF 2,75% ST25 EUR	9.1	371
XS0098449456	ITALY 29EUR FRN	5.1	359	EU000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EUI	4.3	202
US465410BX58	ITALY TF 2,375% OT24 USD	2.8	15	EU000A3KTGV8	EU NEXT GEN TF 0% LG26 EUR	4.1	210
US465410AH18	ITALY SET23USD 6,875	2.5	237	US298785GJ95	EIB TF 3,25% GE24 USD	3.8	173
BANKS - FEBRUARY 2023				CORPORATE - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	10.1	500	IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	134.9	12 437
IT0005412256	INTSANPAOLO TV EUR3M+4.05 GN	9.1	34	IT0005374043	CDP MC GN26 EUR	24.6	1 726
XS252842150	GS GROUP MC DC32 EUR	8.4	545	XS2215041513	CARRARO FIN TF 3,75% ST26 CALL	3.9	402
IT0005127508	MEDIOBANCA VALORE TV FLOOR S	7.5	644	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	3.7	451
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	7.2	631	XS2455938212	ALERION GREEN TF 3,5% MG28 CA	3.2	267

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - FEBRUARY 2023				STRUCTURED INTEREST RATE - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005518128	BTP TF 4,40% MG33 EUR	1 073.7	24 154	IT0005425761	BTP FUTURA NV28 EUR	31.3	1 272
IT0003934657	BTP-1FB37 4%	904.7	33 530	IT0005442097	BTP FUTURA AP37 EUR	29.9	2 336
IT0005494239	BTP TF 2,5% DC32 EUR	608.6	13 064	IT0005374043	CDP MC GN26 EUR	24.6	1 726
IT0005425233	BTP TF 1,7% ST51 EUR	602.1	28 291	IT0005415291	BTP FUTURA LG30 EUR	20.8	1 201
IT0005508590	BTPGREEN 4%AP35EUR	445.5	19 218	IT0005466351	BTP FUTURA NV33 EUR	15.2	1 129
INFLATION LINKED - FEBRUARY 2023				INDEX LINKED - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005105843	BTP ITALIA AP23 EUR	674.8	2 641	XS1917880285	WORLDBANK SUSTAINABLE MC INI	0.2	26
IT0005410912	BTP ITALIA MG25 EUR	351.1	10 457	XS1233613188	WORLD BANK MC LG23 USD GREEN	0.2	33
IT0005517195	BTP ITALIA NV28 EUR	288.7	8 535				
IT0005174906	BTP ITALIA AP24 EUR	137.5	3 738				
IT0005497000	BTP ITALIA GN30 EUR	125.6	5 364				
EQUITY LINKED - FEBRUARY 2023				OTHERS (*) - FEBRUARY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				CH0493463738	CS OC COM LINK FB23 USD	0.3	5
				XS2114121192	GS FIN CORP TF MG25 EUR	0.1	15
				CH0491326630	CS OC FD LINK MZ23 USD	0.1	2

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

News

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