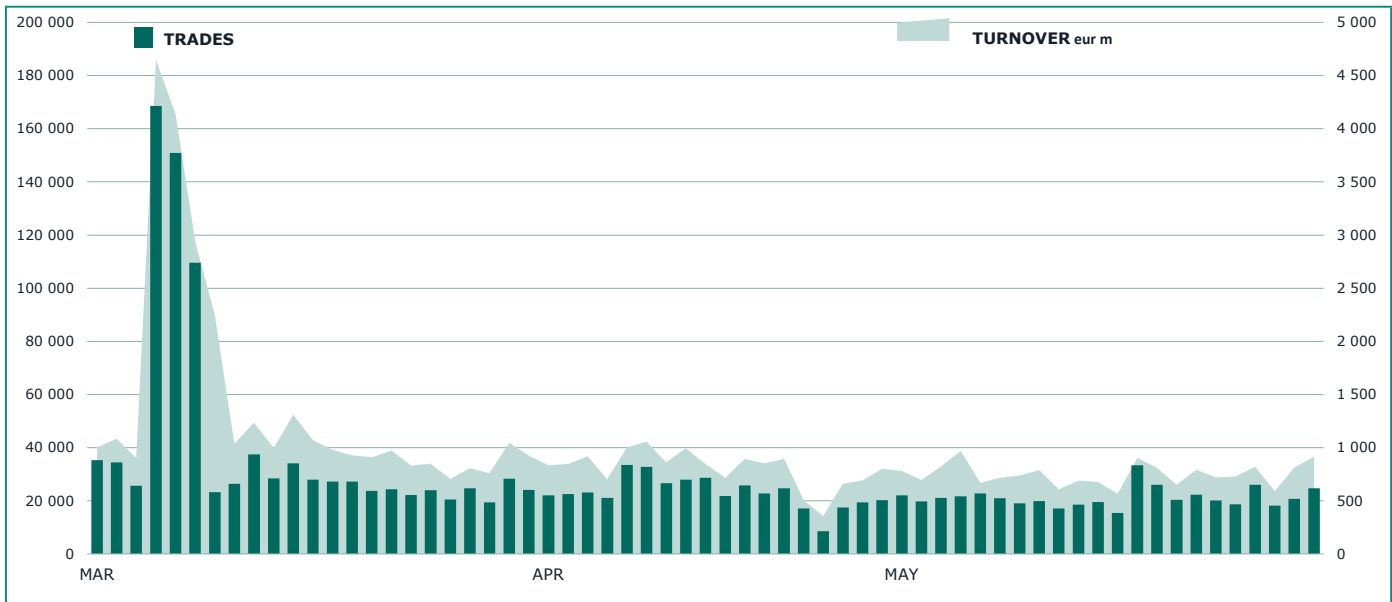




Fixed Income Statistics

May 2023

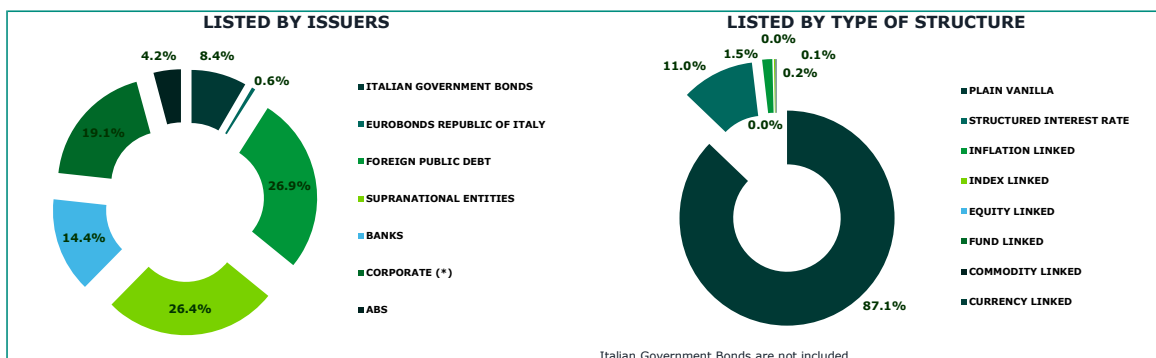
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2022		APR 2023		MAY 2023		APR 2023		MAY 2023		JAN - MAY 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	163	16	163	20	359 022	13 507.1	389 940	15 260.2	2 610 152	93 357.7	
DMOT - BONDS	45	44	1	44	1	6 644	71.0	8 028	86.0	51 964	584.0	
EUROMOT	1 212	1 219	80	1 235	104	50 300	836.6	70 180	1 095.2	304 798	4 716.0	
EXTRAMOT	575	497	21	494	26	864	26.3	998	38.8	5 615	178.7	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 022	1 923	118	1 936	151	416 830	14 441.0	469 146	16 480.3	2 972 529	98 836.4	
ISSUERS												
ITALIAN GOVERNMENT BONDS	160	163	16	163	20	359 022	13 507.1	389 940	15 260.2	2 610 152	93 357.7	
EUROBONDS REPUBLIC OF ITALY	9	10	1	11	2	1 860	36.9	2 016	40.3	11 388	223.5	
FOREIGN PUBLIC DEBT	505	520	37	521	40	27 691	531.0	37 694	660.9	157 457	2 790.3	
SUPRANATIONAL ENTITIES	500	498	32	512	52	14 072	202.8	20 014	264.6	88 394	1 175.4	
BANKS	313	281	10	279	10	6 092	80.0	9 621	150.6	45 976	651.7	
CORPORATE (*)	433	371	14	369	17	8 093	83.2	9 861	103.7	59 162	637.7	
ABS	72	80	8	81	10	-	-	-	-	-	-	
TOTAL	2 022	1 923	118	1 936	151	416 830	14 441.0	469 146	16 480.3	2 972 529	98 836.4	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 597	1 533	100	1 545	128	51 867	870.3	68 657	1 081.0	318 119	4 948.4	
STRUCTURED INTEREST RATE	199	194	2	195	3	5 457	54.5	9 779	120.7	40 517	453.5	
INFLATION LINKED	28	27	-	27	-	441	8.8	717	17.7	3 373	72.5	
INDEX LINKED	4	4	-	4	-	33	0.3	30	0.5	262	3.2	
EQUITY LINKED	-	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	1	-	-	-	-	-	-	-	-	11	0.3	
COMMODITY LINKED	1	-	-	-	-	-	-	-	-	6	0.4	
CURRENCY LINKED	2	2	-	2	-	10	0.0	23	0.1	89	0.4	
ITALIAN GOVERNMENT BONDS	160	163	16	163	20	359 022	13 507.1	389 940	15 260.2	2 610 152	93 357.7	
TOTAL	2 022	1 923	118	1 936	151	416 830	14 441.0	469 146	16 480.3	2 972 529	98 836.4	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - MAY 2023				FOREIGN PUBLIC DEBT - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005518128	BTP TF 4,40% MG33 EUR	692.9	9 862	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	47.8	6 309
IT0003934657	BTP-1FB37 4%	691.2	23 300	DE0001104867	SCHATZ TF 0% DC23 EUR	31.7	912
IT0005545469	BOT ZC MG24 A EUR	387.7	8 190	FR0014001NN8	OAT TF 0,5% MG72 EUR	23.1	2 995
IT0005521981	BTP TF 3,4% AP28 EUR	353.3	9 375	FR0011619436	OAT TF 2,25% MG24 EUR	20.6	445
IT0005482309	BTP TF 0% NV23 EUR	352.2	4 623	DE0001141794	BOBL TF 0% AP24 EUR	16.4	372
EUROBONDS REPUBLIC OF ITALY - MAY 2023				SUPRANATIONAL ENTITIES - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	20.7	1 496	XS0975634204	EIB TF 3% OT33 EUR	16.9	754
US465410BX58	ITALY TF 2,375% OT24 USD	7.6	34	EU0000A3K4DV0	EU NEXT GEN TF 3,375% NV42 EUI	7.8	476
US465410AH18	ITALY SETZ3USD 6,875	4.0	194	EU0000A3KTGV8	EU NEXT GEN TF 0% LG26 EUR	6.3	267
XS0098449456	ITALY 29EUR FRN	2.7	240	XS1950839677	EIB TF 0,05% MG24 EUR	6.1	201
US465410BZ07	ITALY TF 4% OT49 USD	2.1	15	EU0000A284451	EU SURE BOND TF 0% NV25 EUR	5.6	245
BANKS - MAY 2023				CORPORATE - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS2552849676	GS GROUP SC AP33 CALL EUR	53.0	2 949	IT0005521171	ENI SDG LINKED TF 4,3% FB28 EU	38.6	4 021
XS2521873328	GS GROUP TF 5% ST32 CALL EUR	9.9	463	IT0005374043	CDP MC GN26 EUR	19.4	1 300
IT0005495244	INTSANPAOLO TV EUR3M+3,45 GN	9.1	32	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	5.0	537
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	6.5	520	XS1747134564	CARRARO FIN TF GE25 CALL EUR	2.8	348
IT0005412256	INTSANPAOLO TV EUR3M+4,05 GN	6.2	16	XS1800025022	MAIRE TECNIMONT TF 2,625% AP2	2.6	249

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2023				STRUCTURED INTEREST RATE - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005518128	BTP TF 4,40% MG33 EUR	692.9	9 862	IT0005425761	BTP FUTURA NV28 EUR	53.0	1 596
IT0003934657	BTP-1FB37 4%	691.2	23 300	XS2552849676	GS GROUP SC AP33 CALL EUR	53.0	2 949
IT0005545469	BOT ZC MG24 A EUR	387.7	8 190	IT0005442097	BTP FUTURA AP37 EUR	48.2	2 405
IT0005521981	BTP TF 3,4% AP28 EUR	353.3	9 375	IT0005415291	BTP FUTURA LG30 EUR	38.6	1 565
IT0005482309	BTP TF 0% NV23 EUR	352.2	4 623	IT0005374043	CDP MC GN26 EUR	19.4	1 300
INFLATION LINKED - MAY 2023				INDEX LINKED - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005410912	BTP ITALIA MG25 EUR	326.7	9 563	XS1233613188	WORLD BANK MC LG23 USD GREEP	0.4	21
IT0005174906	BTP ITALIA AP24 EUR	184.3	5 843	XS1917880285	WORLDBANK SUSTAINABLE MC INI	0.1	9
IT0005517195	BTP ITALIA NV28 EUR	177.3	8 108				
IT0005312142	BTP ITALIA NV23 EUR	111.5	2 746				
IT0005532723	BTP ITALIA MZ28 EUR	109.6	5 267				
EQUITY LINKED - MAY 2023				OTHERS (*) - MAY 2023			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
				XS2114121192	GS FIN CORP TF MG25 EUR	0.1	23

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

News

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