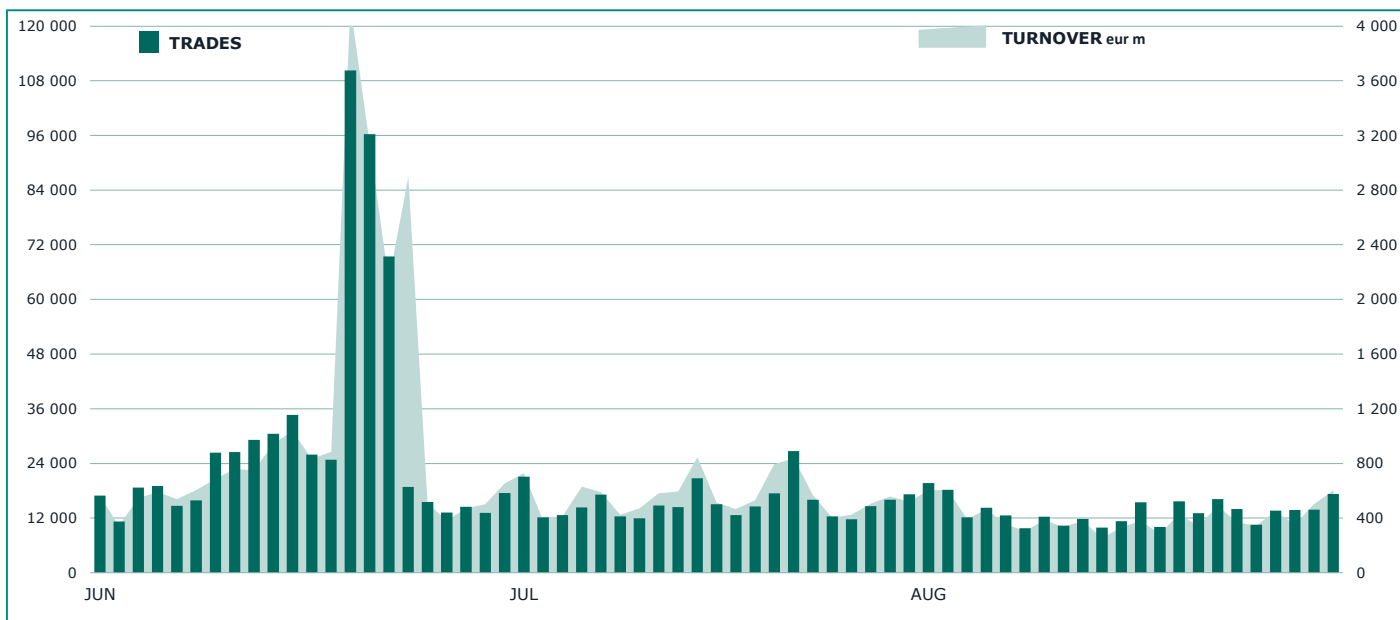


Fixed Income Statistics

August 2022

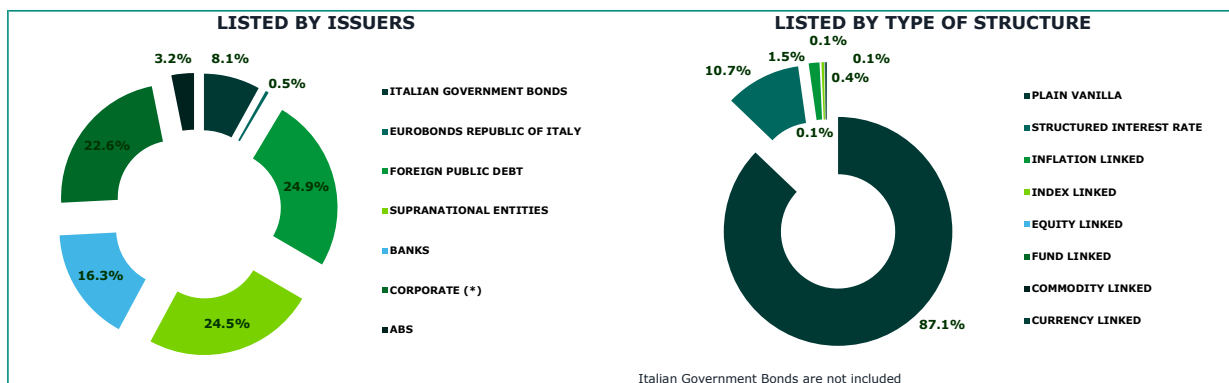
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING						
	DEC 2021		JUL 2022		AUG 2022		JUL 2022		AUG 2022		JAN - AUG 2022	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED MONTGIN of JAN	NEW LISTED MONTGIN of JAN	LISTED END of MONTH	NEW LISTED MONTGIN of JAN	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	158	162	25	161	27	280 441	11 120.3	254 317	8 409.9	2 255 392	90 322.0	
DMOT - BONDS	57	46	-	46	-	5 571	68.6	4 084	49.4	42 933	548.9	
EUROMOT	1 169	1 193	116	1 197	124	39 249	568.1	36 836	479.0	329 306	4 689.6	
EXTRAMOT	638	593	40	592	45	809	28.4	639	17.3	5 495	235.6	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	3	-	-	-	-	580	100.7	
TOTAL	2 022	1 994	181	1 996	196	326 070	11 785.5	295 876	8 955.5	2 633 126	95 796.1	
ISSUERS												
ITALIAN GOVERNMENT BONDS	158	162	25	161	27	280 441	11 120.3	254 317	8 409.9	2 255 392	90 322.0	
EUROBONDS REPUBLIC OF ITALY	9	9	-	9	-	1 881	48.8	1 568	31.7	14 994	505.4	
FOREIGN PUBLIC DEBT	476	495	47	497	50	13 208	176.8	13 479	175.4	108 512	1 508.8	
SUPRANATIONAL ENTITIES	488	488	44	489	49	14 471	217.9	14 628	193.6	127 202	1 655.1	
BANKS	350	327	25	325	25	9 177	137.7	6 843	88.8	71 383	1 068.7	
CORPORATE (*)	485	449	28	451	33	6 892	84.0	5 041	56.2	55 643	736.0	
ABS	56	64	12	64	12	-	-	-	-	-	-	
TOTAL	2 022	1 994	181	1 996	196	326 070	11 785.5	295 876	8 955.5	2 633 126	95 796.1	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 631	1 596	140	1 599	153	32 738	479.0	33 401	446.4	300 232	4 497.5	
STRUCTURED INTEREST RATE	192	196	14	196	14	12 139	172.3	7 620	91.3	71 924	887.8	
INFLATION LINKED	27	28	2	28	2	422	7.9	384	5.3	3 687	59.1	
INDEX LINKED	7	7	-	7	-	268	4.0	140	2.4	1 643	23.7	
EQUITY LINKED	1	-	-	-	-	-	-	-	-	-	-	
FUND LINKED	3	2	-	2	-	39	1.6	4	0.2	91	4.5	
COMMODITY LINKED	1	1	-	1	-	9	0.2	2	0.0	29	0.8	
CURRENCY LINKED	2	2	-	2	-	14	0.1	8	0.1	128	0.8	
ITALIAN GOVERNMENT BONDS	158	162	25	161	27	280 441	11 120.3	254 317	8 409.9	2 255 392	90 322.0	
TOTAL	2 022	1 994	181	1 996	196	326 070	11 785.5	295 876	8 955.5	2 633 126	95 796.1	

FOCUS ON LISTED BONDS - END OF MONTH



ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - AUGUST 2022				FOREIGN PUBLIC DEBT - AUGUST 2022			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	516.6	19 510	AT0000A2HLC4	AUSTRIA TF 0,85% GN2120 EUR	15.1	2 515
IT0005494239	BTP TF 2,5% DC32 EUR	494.9	13 673	XS1968706876	ROMANIA TF 4,625% AP49 EUR	10.6	913
IT0005497000	BTP ITALIA GN30 EUR	302.1	7 958	XS1085735899	PORTUGAL TF 5,125% OT24 USD	6.6	459
IT0005217390	BTP TF 2,8% MZ67 EUR	294.8	14 996	DE0001102564	BUND TF 0% AG31 EUR	5.9	52
IT0005422891	BTP TF 0,90% AP31 EUR	259.0	3 862	DE0001135366	BUND LG40 EUR 4,75	5.8	27

EUROBONDS REPUBLIC OF ITALY - AUGUST 2022				SUPRANATIONAL ENTITIES - AUGUST 2022			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	14.6	1 181	XS1551882860	EIB MC FB24 USD	13.5	764
US465410AH18	ITALY SET23USD 6,875	5.6	251	XS1524609531	EIB TF 5,5% GE23 MXN	8.6	500
US465410B207	ITALY TF 4% OT49 USD	4.9	29	XS1570406691	WORLD BANK MC MZ24 USD	7.0	477
US465410BY32	ITALY TF 2,875% OT29 USD	2.4	14	XS1507486584	EIB TF NV26 CALL USD	5.6	531
XS0098449456	ITALY 29EUR FRN	1.9	80	EU000A3KSXE1	EU NEXT GEN TF 0% LG31 EUR	4.5	20

BANKS - AUGUST 2022				CORPORATE - AUGUST 2022			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0001200390	COMIT-98/28 ZC	6.8	554	IT0005374043	CDP MC GN26 EUR	15.9	1 184
IT0005127508	MEDIOBANCA VALORE TV FLOOR SU	6.1	457	IT0005108490	AUTOSTRAD E TF 1,625% GN23 EUR	3.7	195
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN	4.2	357	XS1561100519	GS FIN CORP MC LG27 USD	3.5	165
XS2398707914	GS GROUP TF 3% AP32 CALL EUR	4.0	316	XS2049317808	IVS GROUP TF 3% OT26 CALL EUR	3.5	412
XS2482611378	INTSANPAOLO TF 4% MG25 USD	3.2	152	XS1747134564	CARRARO FIN TF GE25 CALL EUR	3.0	298

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2022				STRUCTURED INTEREST RATE - AUGUST 2022			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005425233	BTP TF 1,7% ST51 EUR	516.6	19 510	IT0005442097	BTP FUTURA AP37 EUR	32.4	2 134
IT0005494239	BTP TF 2,5% DC32 EUR	494.9	13 673	IT0005415291	BTP FUTURA LG30 EUR	30.8	1 830
IT0005217390	BTP TF 2,8% MZ67 EUR	294.8	14 996	IT0005466351	BTP FUTURA NV33 EUR	24.2	1 428
IT0005422891	BTP TF 0,90% AP31 EUR	259.0	3 862	IT0005425761	BTP FUTURA NV28 EUR	23.4	1 143
IT0005466013	BTP TF 0,95% GN32 EUR	228.0	6 238	IT0005374043	CDP MC GN26 EUR	15.9	1 184

INFLATION LINKED - AUGUST 2022				INDEX LINKED - AUGUST 2022			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005497000	BTP ITALIA GN30 EUR	302.1	7 958	XS1233613188	WORLD BANK MC LG23 USD GREEN	1.3	82
IT0005410912	BTP ITALIA MG25 EUR	128.9	4 398	IT0005122830	MEDIOBANCA MB45 MC IND LINK S	0.6	25
IT0005351678	BTP ITALIA NV22 EUR	85.0	1 591	XS1917880285	WORLDBANK SUSTAINABLE MC IND	0.5	28
IT0005332835	BTP ITALIA MG26 EUR	75.7	1 783	XS1586107101	SG SUSTAINABLE MC IND LINK DC2	0.1	4
IT0005388175	BTP ITALIA OT27 EUR	63.5	1 817	IT0005127151	MEDIOBANCA MB46 MC IND LINK O	0.0	1

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

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

News

In August, on MOT market 2 Italian Government bonds and 8 instruments were listed whereas on the ExtraMOT market 5 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 18/09/2022 (IT0005506040)
- Generalfinance Commercial Paper 08/02/2023 (IT0005506057)
- Centro di Riabilitazione Lars TF 5,00% 2022-2029 Amort Eur (IT0005503419)
- GA.MA TF 4,75% 2022-2029 Amort Eur (IT0005504276)
- FAB TF 5% 2022-2029 Amort Eur (IT0005505018)

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

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this publication shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext disclaims any duty to update this information. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at www.euronext.com/terms-use.

