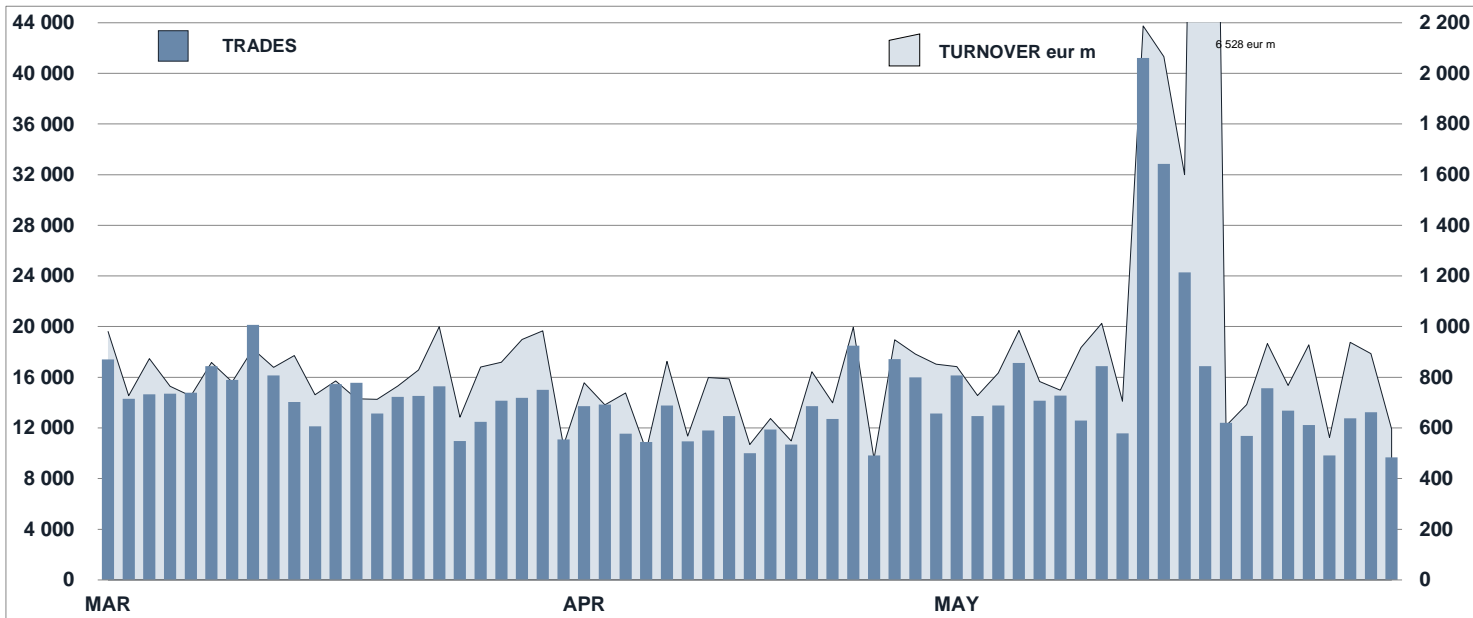


FIXED INCOME Statistics
May 2017
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS
LISTED BOND
TRADING

DEC 2016		APRIL 2017		MAY 2017		APRIL 2017		MAY 2017		JAN - MAY 2017	
LISTED	END OF MONTH	LISTED	END OF MONTH	NEW LISTED	END OF MONTH	LISTED	END OF MONTH	NEW LISTED	END OF MONTH	TRADES	TURNOVER
number	EUR m	number	EUR m	number	EUR m	number	EUR m	number	EUR m	number	EUR m

MARKET SEGMENTS

DMOT - ITALIAN GOVERNMENT BONDS	121	123	15	123	19	155 716	11 831.3	256 462	24 981.4	1 095 196	83 375.2
DMOT - BONDS	258	239	6	234	6	18 678	296.3	22 827	364.5	123 220	1 957.1
EUROMOT	789	883	122	901	148	56 030	825.1	71 338	1 217.3	351 821	5 301.1
EXTRAMOT	1 051	1 081	80	1 097	101	2 893	195.6	4 321	274.9	17 947	1 121.6
<i>of which BONDS IN DISTRIBUTION</i>	-	-	3	-	4	42	1.7	34	0.6	192	4.0
TOTAL	2 219	2 326	223	2 355	274	233 317	13 148.3	354 948	26 838.0	1 588 184	91 754.9

ISSUERS

ITALIAN GOVERNMENT BONDS	121	123	15	123	19	155 716	11 831.3	256 462	24 981.4	1 095 196	83 375.2
EUROBONDS REPUBLIC OF ITALY	5	5	-	5	-	1 466	25.3	1 652	28.9	9 326	165.8
FOREIGN PUBLIC DEBT	334	371	49	375	55	19 848	304.8	26 655	524.0	119 768	1 983.7
SUPRANATIONAL ENTITIES	338	373	50	385	66	24 054	345.0	29 554	427.3	151 909	2 119.2
BANKS	530	530	40	534	52	25 992	457.9	31 294	590.3	169 206	2 941.0
CORPORATE (*)	891	924	69	933	82	6 241	184.1	9 331	286.2	42 779	1 170.1
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	2 219	2 326	223	2 355	274	233 317	13 148.3	354 948	26 838.0	1 588 184	91 754.9

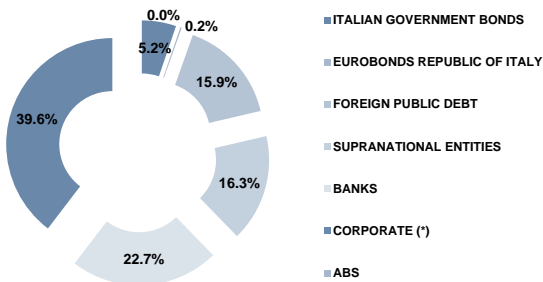
(*) BOC and BOP are included

TYPE OF STRUCTURE

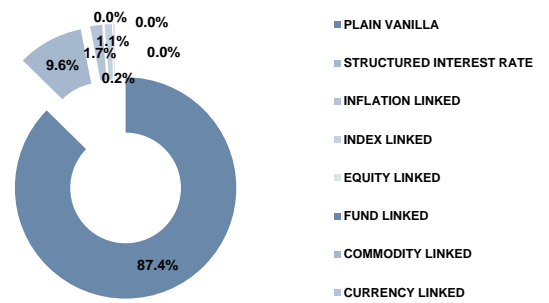
PLAIN VANILLA	1 823	1 924	197	1 950	238	58 050	1 056.1	72 496	1 437.1	366 475	6 517.5
STRUCTURED INTEREST RATE	208	212	10	214	15	18 854	249.1	25 098	395.9	122 147	1 788.8
INFLATION LINKED	37	38	1	39	2	270	5.8	374	16.8	1 861	48.2
INDEX LINKED	24	24	-	24	-	395	5.1	505	6.6	2 408	23.7
EQUITY LINKED	5	4	-	4	-	32	0.9	13	0.2	94	1.6
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	-	-	-	-	3	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	123	15	123	19	155 716	11 831.3	256 462	24 981.4	1 095 196	83 375.2
TOTAL	2 219	2 326	223	2 355	274	233 317	13 148.3	354 948	26 838.0	1 588 184	91 754.9

FOCUS ON LISTED BONDS - END OF MONTH

LISTED BY ISSUERS



LISTED BY TYPE OF STRUCTURE



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - MAY 2017				FOREIGN PUBLIC DEBT - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005253676	BTP ITALIA MG23 EUR	8 920.3	59 442	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	115.9	4 838
IT0004969207	BTP ITALIA NV17 EUR	891.3	5 058	XS1085735899	PORTUGAL TF 5,125% OT24 USD	62.1	3 117
IT0005240830	BTP TF 2,20% GN27 EUR	811.1	9 030	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	41.1	1 949
IT0005162828	BTP TF 2,7% MZ47 EUR	787.8	15 610	PTOTET0E0012	PORTUGAL TF 2,875% LG26 EUR	37.4	1 491
IT0005217390	BTP TF 2,8% MZ67 EUR	781.3	23 703	GR0114028534	GGB TF 4,75% AP19 EUR	18.5	1 233

EUROBONDS REPUBLIC OF ITALY - MAY 2017				SUPRANATIONAL ENTITIES - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	13.9	915	XS0848049838	EIB TF 6% OT19 ZAR	21.9	975
US465410AH18	ITALY SET23USD 6,875	6.8	421	XS1014703851	EIB TF 10,5% DC17 BRL	15.9	1 447
XS0098449456	ITALY 29EUR FRN	4.1	179	US298785GC43	EIB TF 1% GN18 USD	15.1	254
XS0100688190	ITALY 19EUR FRN	3.8	135	XS1167524922	EIB TF 8,125% DC26 ZAR	14.8	1 457
US465410BS63	ITALY 17USD 5,375	0.3	2	XS0994434487	EIB GREEN BOND TF 6,75% ST17 ZAR	13.5	219

BANKS - MAY 2017				CORPORATE - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	25.4	1 604	XS1561100600	GS FIN CORP MC AP27 EUR	38.6	707
IT0005188351	MEDIOBANCA OPERA TF 3,75% GN26 SUB TIER2	21.7	874	IT0005090995	CDP MC MZ22 EUR	29.7	1 395
XS1608207640	IMI COLLEZIO MC MG25 USD	20.8	875	XS0214965963	TELECOM IT 5,25% MA55 EUR	15.2	139
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EU	20.3	1 092	US465410BG26	ITALY 33USD 5,375	13.9	915
XS1608207566	IMI COLLEZIO MC MG27 EUR	19.0	625	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	13.0	735

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - MAY 2017				STRUCTURED INTEREST RATE - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005240830	BTP TF 2,20% GN27 EUR	811.1	9 030	XS1561100600	GS FIN CORP MC AP27 EUR	38.6	707
IT0005162828	BTP TF 2,7% MZ47 EUR	787.8	15 610	IT0005090995	CDP MC MZ22 EUR	29.7	1 395
IT0005217390	BTP TF 2,8% MZ67 EUR	781.3	23 703	XS1608207640	IMI COLLEZIO MC MG25 USD	20.8	875
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	740.7	3 963	XS1608207566	IMI COLLEZIO MC MG27 EUR	19.0	625
IT0005083057	BTP TF 3,25% ST46 EUR	449.9	12 799	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTFOLOAT CALL	14.8	1 011

INFLATION LINKED - MAY 2017				INDEX LINKED - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005253676	BTP ITALIA MG23 EUR	8 920.3	59 442	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.8	69
IT0004969207	BTP ITALIA NV17 EUR	891.3	5 058	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.9	46
IT0005012783	BTP ITALIA AP20 EUR	366.3	3 475	XS0783732455	MEDIOBANCA INDEX LINKED MC GN17 EUR	0.7	22
IT0005174906	BTP ITALIA AP24 EUR	203.8	3 228	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BON	0.7	115
IT0005217770	BTP ITALIA OT24 EUR	180.7	2 531	IT0005013054	MEDIOBANCA MB37 MC IND LINK MG21 EUR	0.5	43

EQUITY LINKED - MAY 2017				OTHERS (*) - MAY 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.1	7				
IT0006719956	MACQUARIE STR SEC GN17MC STEPUP SVILUPP	0.1	6				

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

News

In May, on MOT market 4 Italian Government bonds and 23 instruments were listed; whereas on the ExtraMOT market 21 instruments were listed, of which 2 are reserved for Professional Investors:

"Minibond Short Term Innovaway S.p.A. 4.5% - 20.12.2017 Callable" (IT0005252785)
 "Banca IFIS S.p.A. €300,000,000 1.750 per cent. Notes due 26 May 2020" (XS1617701161)

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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