

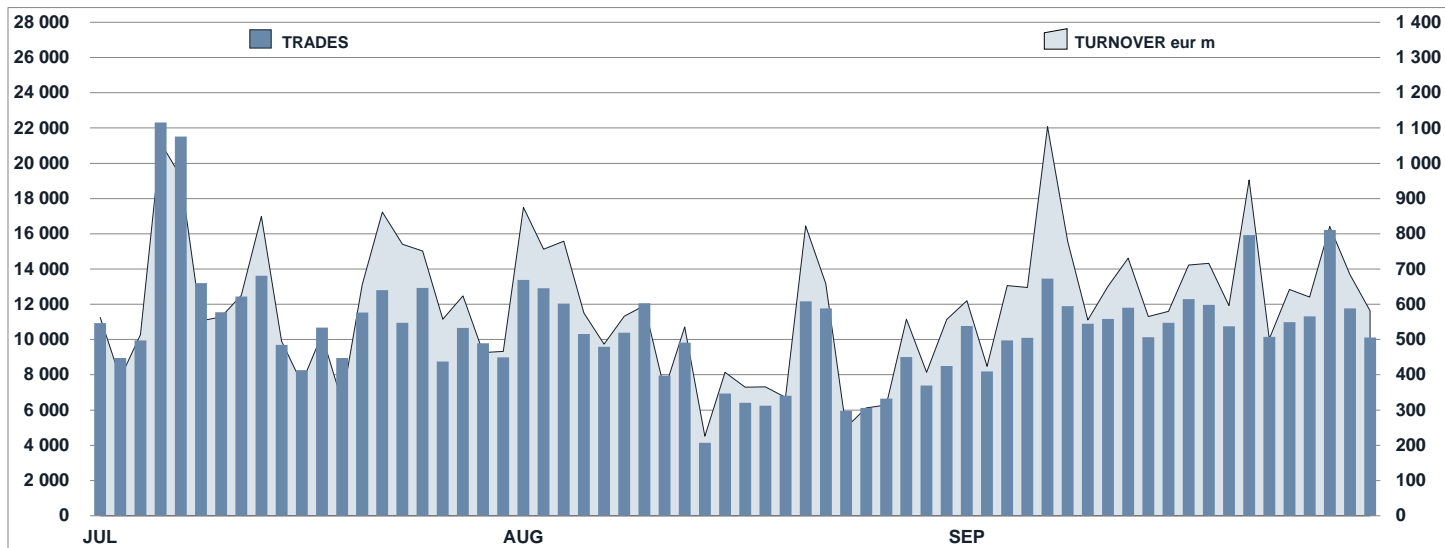


Borsa Italiana

FIXED INCOME Statistics

September 2017

FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

LISTED BOND

TRADING

	DEC 2016		AUGUST 2017		SEPTEMBER 2017		AUGUST 2017		SEPTEMBER 2017		JAN - SEP 2017	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2017	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2017	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	121	123	28	123	31	137 046	10 079.2	166 997	12 813.3	1 816 459	134 643.8	
DMOT - BONDS	258	228	10	223	10	16 652	258.1	22 069	366.6	200 774	3 312.5	
EUROMOT	789	967	241	972	261	40 504	619.2	48 291	775.6	539 155	8 373.3	
EXTRAMOT	1 051	1 285	314	1 359	400	2 320	142.9	3 353	171.1	31 240	1 916.2	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	7	-	8	-	-	73	8.6	297	136.1	
TOTAL	2 219	2 603	593	2 677	702	196 522	11 099.4	240 710	14 126.6	2 587 628	148 245.8	
ISSUERS												
ITALIAN GOVERNMENT BONDS	121	123	28	123	31	137 046	10 079.2	166 997	12 813.3	1 816 459	134 643.8	
EUROBONDS REPUBLIC OF ITALY	5	4	-	4	-	1 119	15.7	1 419	22.9	15 215	262.5	
FOREIGN PUBLIC DEBT	334	452	145	483	184	12 166	225.9	15 620	288.1	180 562	3 231.9	
SUPRANATIONAL ENTITIES	338	425	115	420	116	18 219	260.6	19 979	306.9	230 796	3 271.2	
BANKS	530	582	118	607	151	19 417	314.9	25 740	426.5	265 513	4 634.4	
CORPORATE (*)	891	1 017	187	1 040	220	8 555	203.1	10 955	268.9	79 083	2 202.1	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 219	2 603	593	2 677	702	196 522	11 099.4	240 710	14 126.6	2 587 628	148 245.8	

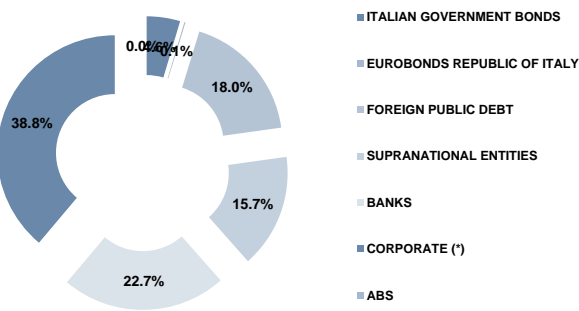
(*) BOC and BOP are included

TYPE OF STRUCTURE

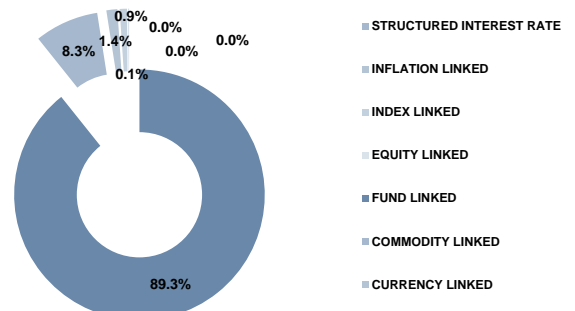
PLAIN VANILLA	1 823	2 204	545	2 280	648	43 515	809.5	51 490	958.8	566 048	10 583.7
STRUCTURED INTEREST RATE	208	212	17	211	20	15 427	200.7	21 525	345.5	198 293	2 900.5
INFLATION LINKED	37	37	2	36	2	194	7.4	213	4.6	2 752	78.3
INDEX LINKED	24	24	1	24	1	340	2.6	480	4.5	3 962	37.9
EQUITY LINKED	5	2	-	2	-	-	-	3	0.0	101	1.6
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	-	-	2	0.0	13	0.1
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	123	28	123	31	137 046	10 079.2	166 997	12 813.3	1 816 459	134 643.8
TOTAL	2 219	2 603	593	2 677	702	196 522	11 099.4	240 710	14 126.6	2 587 628	148 245.8

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 - SEPTEMBER 2017				FOREIGN PUBLIC DEBT - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	883.2	23 758	PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	54.5	1 812
IT0005162828	BTP TF 2,7% MZ47 EUR	681.3	14 236	PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	25.7	1 006
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	639.6	3 116	XS1085735899	PORTUGAL TF 5,125% OT24 USD	23.0	1 609
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	538.4	2 558	GR0114029540	GGB TF 4,375% AG22 EUR	16.8	1 060
IT0005274805	BTP TF 2,05% AG27 EUR	513.2	7 554	PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	12.3	508

EUROBONDS REPUBLIC OF ITALY - SEPTEMBER 2017				SUPRANATIONAL ENTITIES - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	11.7	838	XS1167524922	EIB TF 8,125% DC26 ZAR	19.3	1 439
XS0100688190	ITALY 19EUR FRN	5.0	148	XS1110395933	EIB TF 8,5% ST24 ZAR	9.8	443
XS0098449456	ITALY 29EUR FRN	3.2	171	XS1673620875	WORLD BANK SUSTAINABLE MC ST27 USD	9.6	125
US465410AH18	ITALY SET23USD 6,875	3.1	262	XS1115184753	EIB TF 9,25% OT24 TRY	9.3	691

BANKS - SEPTEMBER 2017				CORPORATE - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0004457070	UBI MZ19 MC SUB CALL	16.6	1 028	XS1561100519	GS FIN CORP MC LG27 USD	46.5	2 062
IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	16.5	1 015	IT0005257784	MITTEL TF 2017-2023 EUR	31.9	1 387
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	14.9	1 071	XS1561083673	GS FIN CORP MC AG27 EUR	24.8	733
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	14.9	1 083	IT0005090995	CDP MC MZ22 EUR	23.9	1 124
IT0001200390	COMIT-98/28 ZC	14.7	1 052	US465410BG26	ITALY 33USD 5,375	11.7	838

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - SEPTEMBER 2017				STRUCTURED INTEREST RATE - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	883.2	23 758	XS1561100519	GS FIN CORP MC LG27 USD	46.5	2 062
IT0005162828	BTP TF 2,7% MZ47 EUR	681.3	14 236	XS1561083673	GS FIN CORP MC AG27 EUR	24.8	733
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	639.6	3 116	IT0005090995	CDP MC MZ22 EUR	23.9	1 124
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	538.4	2 558	IT0004457070	UBI MZ19 MC SUB CALL	16.6	1 028
IT0005274805	BTP TF 2,05% AG27 EUR	513.2	7 554	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	16.5	1 015

INFLATION LINKED - SEPTEMBER 2017				INDEX LINKED - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	497.8	3 394	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	1.4	138
IT0005253676	BTP ITALIA MG23 EUR	423.0	2 735	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BO	0.5	88
IT0004969207	BTP ITALIA NV17 EUR	204.5	2 252	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.5	22
IT0005174906	BTP ITALIA AP24 EUR	181.8	2 062	IT0005127151	MEDIOBANCA MB46 MC IND LINK OT22 EUR	0.3	39
IT0005105843	BTP ITALIA AP23 EUR	152.0	1 591	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.2	26

EQUITY LINKED - SEPTEMBER 2017				OTHERS (*) - SEPTEMBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006721366	MACQUARIE STR SEC OT17 MC EUR 6% X	0.0	3	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	2

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

News

In September, on MOT market 3 Italian Government bonds and 20 instruments were listed; whereas on the ExtraMOT market 86 instruments were listed, of which 6 are reserved for Professional Investors:
 Minibond Short Term Cristiano di Thiene 3,95% - 05.09.2018 Callable (IT0005277113)
 Minibond Short Term Space S.p.A. 4,35% - 27.09.2018 Callable (IT0005283335)
 MPG S.p.A. Eur 4% T.F. 2017 - 2024 (IT0005283517)
 MPG S.p.A. Eur 3,6% F1 T.F. 2017 - 2024 (IT0005283392)
 Ediziacrobatica S.p.A. 5% 2017 - 2023 (IT0005283467)
 Ediziacrobatica S.p.A. 4% 2017 - 2023 (IT0005283475)

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