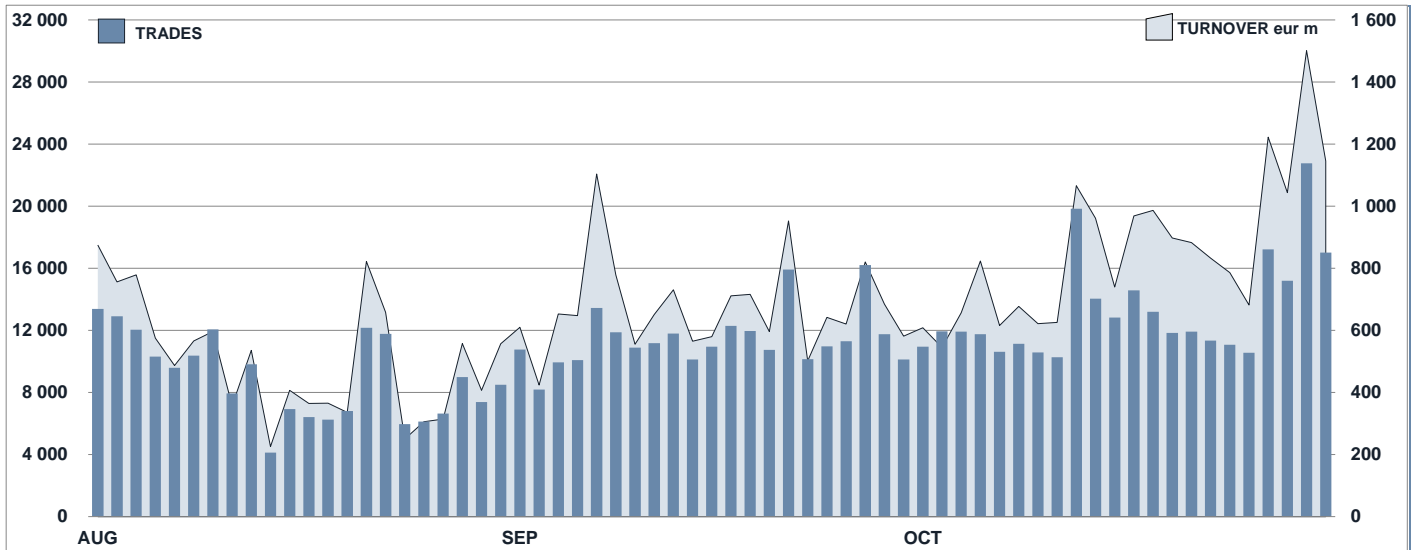




FIXED INCOME Statistics

October 2017

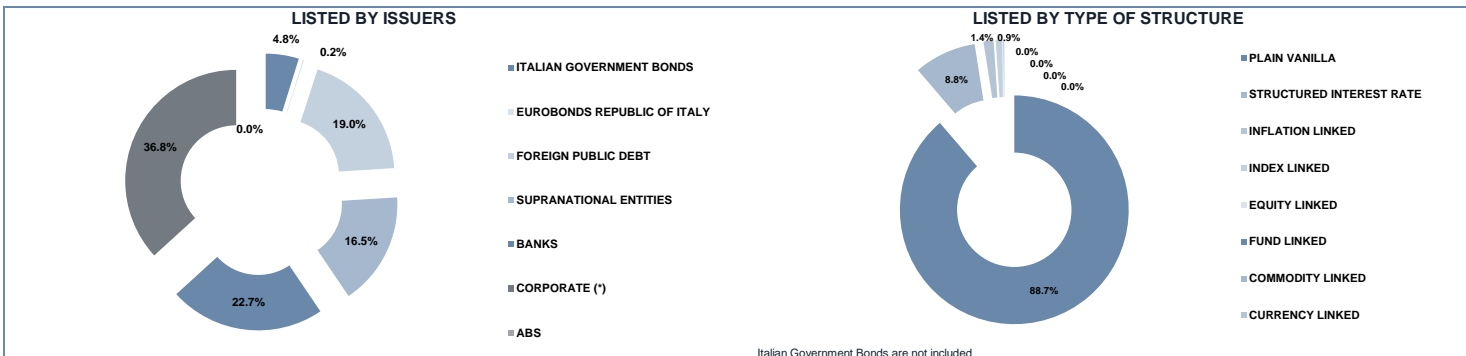
FIXED INCOME DAILY TURNOVER



MAIN INDICATORS

	LISTED BOND					TRADING					
	DEC 2016	SEPTEMBER 2017		OCTOBER 2017		SEPTEMBER 2017		OCTOBER 2017		JAN - OCT 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	31	124	36	166 997	12 813.3	208 726	17 395.2	2 025 185	152 039.0
DMOT - BONDS	258	223	10	217	10	22 069	366.6	23 809	386.9	224 583	3 699.4
EUROMOT	789	972	261	997	296	48 291	775.6	56 297	913.9	595 452	9 287.3
EXTRAMOT	1 051	1 359	400	1 235	431	3 353	171.1	3 760	194.8	35 000	2 111.0
<i>of which BONDS IN DISTRIBUTION</i>	-	-	8	-	8	73	8.6	-	-	297	136.1
TOTAL	2 219	2 677	702	2 573	773	240 710	14 126.6	292 592	18 890.8	2 880 220	167 136.6
ISSUERS											
ITALIAN GOVERNMENT BONDS	121	123	31	124	36	166 997	12 813.3	208 726	17 395.2	2 025 185	152 039.0
EUROBONDS REPUBLIC OF ITALY	5	4	-	4	-	1 419	22.9	1 232	27.1	16 447	289.6
FOREIGN PUBLIC DEBT	334	483	184	490	198	15 620	288.1	15 815	338.1	196 377	3 570.0
SUPRANATIONAL ENTITIES	338	420	116	425	124	19 979	306.9	28 273	392.2	259 069	3 663.4
BANKS	530	607	151	584	166	25 740	426.5	27 341	476.0	292 854	5 110.4
CORPORATE (*)	891	1 040	220	946	249	10 955	268.9	11 205	262.1	90 288	2 464.2
ABS	-	-	-	-	-	-	-	-	-	-	-
TOTAL	2 219	2 677	702	2 573	773	240 710	14 126.6	292 592	18 890.8	2 880 220	167 136.6
(*) BOC and BOP are included											
TYPE OF STRUCTURE											
PLAIN VANILLA	1 823	2 280	648	2 173	708	51 490	958.8	59 806	1 094.9	625 854	11 678.6
STRUCTURED INTEREST RATE	208	211	20	215	25	21 525	345.5	23 260	384.3	221 553	3 284.8
INFLATION LINKED	37	36	2	35	2	213	4.6	330	11.1	3 082	89.4
INDEX LINKED	24	24	1	23	1	480	4.5	456	4.9	4 418	42.8
EQUITY LINKED	5	2	-	1	-	3	0.0	10	0.2	111	1.8
FUND LINKED	-	-	-	1	1	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	2	0.0	4	0.3	17	0.3
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	123	31	124	36	166 997	12 813.3	208 726	17 395.2	2 025 185	152 039.0
TOTAL	2 219	2 677	702	2 573	773	240 710	14 126.6	292 592	18 890.8	2 880 220	167 136.6

FOCUS ON LISTED BONDS - END OF MONTH



Italian Government Bonds are not included

ISSUERS - MOST TRADED BONDS IN TERMS OF TURNOVER

ITALIAN GOVERNMENT BONDS - OCTOBER 2017				FOREIGN PUBLIC DEBT - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 365.1	31 631	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	32.9	1 129
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	1 071.1	4 016	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	25.7	1 051
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	975.9	4 305	XS1085735899	PORTUGAL TF 5,125% OT24 USD	20.2	1 357
IT0005162828	BTP TF 2,7% MZ47 EUR	788.3	17 633	GR0114029540	GGB TF 4,375% AG22 EUR	16.1	944
IT0005083057	BTP TF 3,25% ST46 EUR	651.1	14 429	E500000128Q6	OBLIGACIONES TF 2,35% LG33 EUR	12.2	27

EUROBONDS REPUBLIC OF ITALY - OCTOBER 2017				SUPRANATIONAL ENTITIES - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	10.0	719	XS1115184753	EIB TF 9,25% OT24 TRY	26.3	1 790
XS0098449456	ITALY 29EUR FRN	8.9	168	XS1167524922	EIB TF 8,125% DC26 ZAR	23.9	1 973
XS0100688190	ITALY 19EUR FRN	5.4	133	XS0848049838	EIB TF 6% OT19 ZAR	12.9	865
US465410AH18	ITALY SET23USD 6,875	2.7	212	XS0648456167	EIB LG18 TRY 9,25	12.4	1 041
				XS0875343591	EIB TF 5,75% DC17 ZAR	11.8	237

BANKS - OCTOBER 2017				CORPORATE - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS1608207566	IMI COLLEZIO MC MG27 EUR	34.2	1 087	IT0005090995	CDP MC MZ22 EUR	39.4	1 629
IT0004457070	UBI MZ19 MC SUB CALL	17.5	817	XS1561100519	GS FIN CORP MC LG27 USD	31.0	1 585
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	17.5	1 401	IT0005257784	MITTEL TF 2017-2023 EUR	22.8	1 260
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	16.4	1 016	XS1561083673	GS FIN CORP MC AG27 EUR	14.8	535
IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	13.9	674	US465410BG26	ITALY 33USD 5,375	10.0	719

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - OCTOBER 2017				STRUCTURED INTEREST RATE - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 365.1	31 631	IT0005090995	CDP MC MZ22 EUR	39.4	1 629
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	1 071.1	4 016	XS1608207566	IMI COLLEZIO MC MG27 EUR	34.2	1 087
IT0005218968	CCT-EU TV EUR6M+0,75% FB24 EUR	975.9	4 305	XS1561100519	GS FIN CORP MC LG27 USD	31.0	1 585
IT0005162828	BTP TF 2,7% MZ47 EUR	788.3	17 633	IT0004457070	UBI MZ19 MC SUB CALL	17.5	817
IT0005083057	BTP TF 3,25% ST46 EUR	651.1	14 429	XS1561083673	GS FIN CORP MC AG27 EUR	14.8	535

INFLATION LINKED - OCTOBER 2017				INDEX LINKED - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005012783	BTP ITALIA AP20 EUR	638.2	4 352	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	1.0	111
IT0005253676	BTP ITALIA MG23 EUR	445.5	6 436	IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.9	60
IT0005174906	BTP ITALIA AP24 EUR	438.7	3 354	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.7	40
IT0004969207	BTP ITALIA NV17 EUR	435.1	1 904	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.5	65
IT0005217770	BTP ITALIA OT24 EUR	327.8	2 501	IT0005044711	MEDIOBANCA MB42 MC IND LINK OT21 EUR	0.3	29

EQUITY LINKED - OCTOBER 2017				OTHERS (*) - OCTOBER 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0006721366	MACQUARIE STR SEC OT17 MC EUR 6% X	0.2	10	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.3	4

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

News

In October, on MOT market 5 Italian Government bonds and 35 instruments were listed; whereas on the ExtraMOT market 31 instruments were listed, of which 9 are reserved for Professional Investors:

- Minibond Short Term Zamperla S.p.A 3,40% - 05.10.2018 Callable (IT0005282881)
- €100,000,000 Floating Rate Notes due 11 October, 2019 (IT0005284101)
- MPG S.p.A. Eur 3,6% F2 T.F. 2017 - 2024 (IT0005283400)
- €175,000,000 1.75 per cent. Notes due 13th October 2020 (XS1695270162)
- Minibond Short Term - ETT S.p.A. 3,95% - 24.10.2018 Callable (IT0005285983)
- Issue of €500,000,000 1.50 per cent. Green Notes due 24th October 2027 (XS1704789590)
- €170,000,000 Fixed Rate Notes due 30 June 2025 (IT0005283327)
- Minibond Short Term Datacol S.r.l. 3,60% - 26.10.2018 Callable (IT0005286049)
- Minibond Short Term - O.P. FARO Società Cooperativa 6% - 27.04.2018 Callable (IT0005285991)

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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