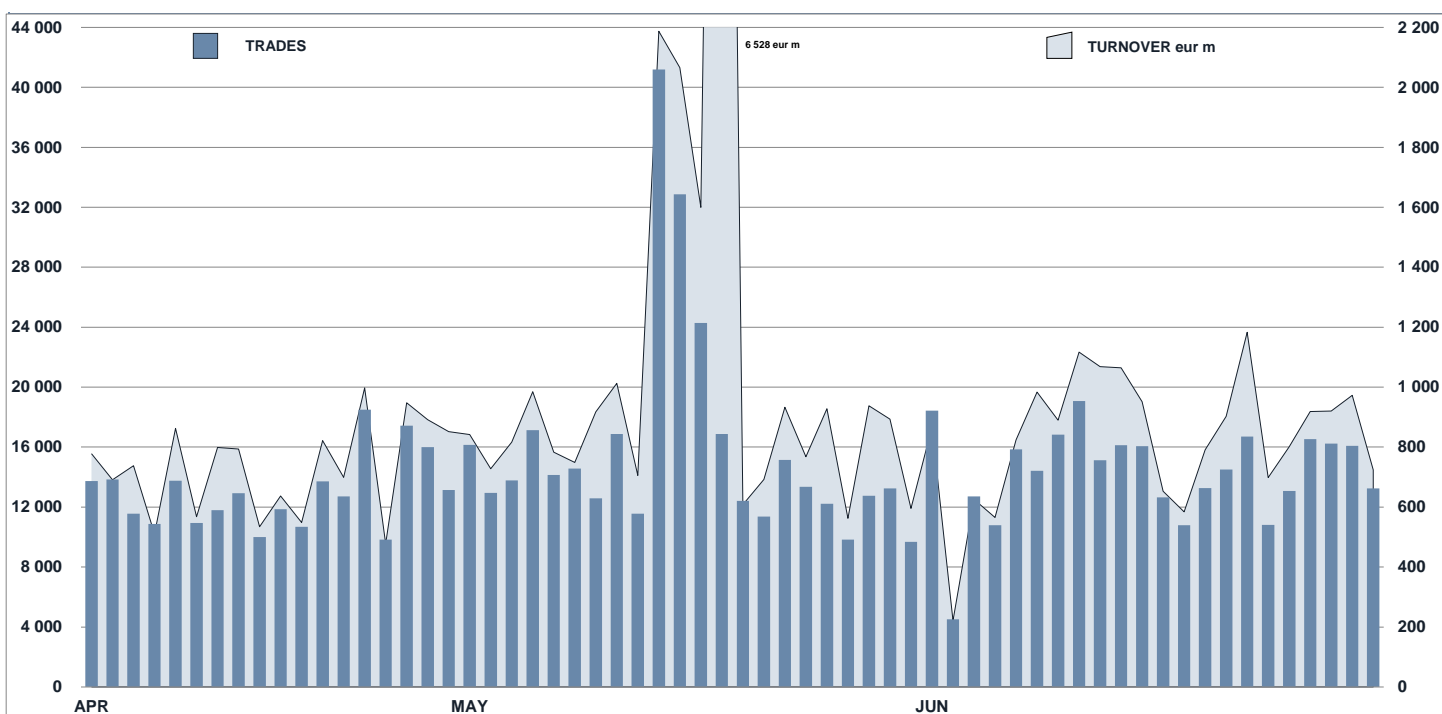




## FIXED INCOME Statistics

June 2017

### FIXED INCOME DAILY TURNOVER



### MAIN INDICATORS

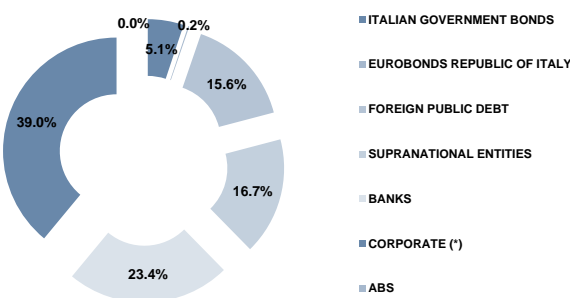
#### LISTED BOND

#### TRADING

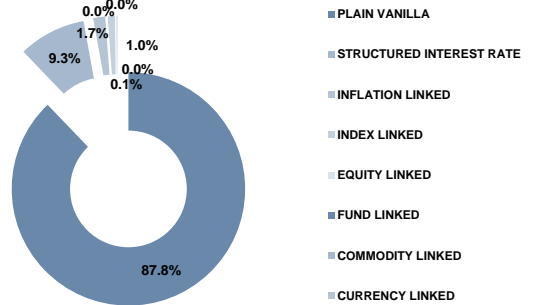
	LISTED BOND					TRADING					
	DEC 2016 LISTED END OF MONTH	MAY 2017 LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2017	JUNE 2017 LISTED END OF MONTH	NEW LISTED BEGIN OF JAN 2017	MAY 2017		JUNE 2017		JAN - JUN 2017	
						TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m
<b>MARKET SEGMENTS</b>											
DMOT - ITALIAN GOVERNMENT BONDS	121	123	19	123	22	256 462	24 981.4	238 042	16 911.6	1 333 238	100 286.7
DMOT - BONDS	258	234	6	231	9	22 827	364.5	19 902	303.7	143 122	2 260.8
EUROMOT	789	901	148	937	195	71 338	1 217.3	52 078	853.0	403 899	6 154.0
EXTRAMOT	1 051	1 097	101	1 115	129	4 321	274.9	3 767	258.7	21 714	1 380.3
of which BONDS IN DISTRIBUTION	-	-	4	-	4	34	0.6	-	-	192	4.0
<b>TOTAL</b>	<b>2 219</b>	<b>2 355</b>	<b>274</b>	<b>2 406</b>	<b>355</b>	<b>354 948</b>	<b>26 838.0</b>	<b>313 789</b>	<b>18 326.9</b>	<b>1 901 973</b>	<b>110 081.9</b>
<b>ISSUERS</b>											
ITALIAN GOVERNMENT BONDS	121	123	19	123	22	256 462	24 981.4	238 042	16 911.6	1 333 238	100 286.7
EUROBONDS REPUBLIC OF ITALY	5	5	-	4	-	1 652	28.9	1 676	26.2	11 002	191.9
FOREIGN PUBLIC DEBT	334	375	55	376	61	26 655	524.0	18 311	355.8	138 079	2 339.5
SUPRANATIONAL ENTITIES	338	385	66	403	86	29 554	427.3	21 099	315.9	173 008	2 435.1
BANKS	530	534	52	562	87	31 294	590.3	27 441	540.6	196 647	3 481.6
CORPORATE (*)	891	933	82	938	99	9 331	286.2	7 220	176.9	49 999	1 347.0
ABS	-	-	-	-	-	-	-	-	-	-	-
<b>TOTAL</b>	<b>2 219</b>	<b>2 355</b>	<b>274</b>	<b>2 406</b>	<b>355</b>	<b>354 948</b>	<b>26 838.0</b>	<b>313 789</b>	<b>18 326.9</b>	<b>1 901 973</b>	<b>110 081.9</b>
(*) BOC and BOP are included											
<b>TYPE OF STRUCTURE</b>											
PLAIN VANILLA	1 823	1 950	238	2 005	315	72 496	1 437.1	54 252	1 100.8	420 727	7 618.3
STRUCTURED INTEREST RATE	208	214	15	213	16	25 098	395.9	20 841	302.1	142 988	2 090.9
INFLATION LINKED	37	39	2	38	2	374	16.8	260	8.3	2 121	56.5
INDEX LINKED	24	24	-	23	-	505	6.6	385	4.1	2 793	27.7
EQUITY LINKED	5	4	-	3	-	13	0.2	4	0.0	98	1.6
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	-	-	5	0.0	8	0.0
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	123	19	123	22	256 462	24 981.4	238 042	16 911.6	1 333 238	100 286.7
<b>TOTAL</b>	<b>2 219</b>	<b>2 355</b>	<b>274</b>	<b>2 406</b>	<b>355</b>	<b>354 948</b>	<b>26 838.0</b>	<b>313 789</b>	<b>18 326.9</b>	<b>1 901 973</b>	<b>110 081.9</b>

**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 - JUNE 2017				FOREIGN PUBLIC DEBT - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 134.4	33 986	PTOTEB0E0020	PORTUGAL TF 4,1% FB45 EUR	75.4	3 125
IT0005162828	BTP TF 2,7% MZ47 EUR	963.9	23 472	PTOTE50E0007	PORTUGAL TF 4,1% AP37 EUR	30.8	1 413
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	839.8	6 135	XS1085735899	PORTUGAL TF 5,125% OT24 USD	24.7	1 855
IT0005083057	BTP TF 3,25% ST46 EUR	773.6	19 945	PTOTEU0E0019	PORTUGAL TF 4,125% AP27 EUR	22.6	235
IT0005253676	BTP ITALIA MG23 EUR	767.0	5 876	PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	21.8	917

EUROBONDS REPUBLIC OF ITALY - JUNE 2017				SUPRANATIONAL ENTITIES - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	15.2	1 116	XS1167524922	EIB TF 8,125% DC26 ZAR	16.2	1 371
XS0098449456	ITALY 29EUR FRN	4.0	164	US298785FZ47	EIB TF 1% DC17 USD	11.7	143
US465410AH18	ITALY SET23USD 6,875	3.8	272	XS0848049838	EIB TF 6% OT19 ZAR	8.4	630
XS0100688190	ITALY 19EUR FRN	3.2	124	XS1115184753	EIB TF 9,25% OT24 TRY	7.3	686
				US298785GS94	EIB TF 1,875% FB25 USD	7.2	169

BANKS - JUNE 2017				CORPORATE - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
XS0985326502	BP VICENZA 5% OT18 EUR	23.7	183	IT0005090995	CDP MC MZ22 EUR	20.2	1 250
XS1205644047	BP VICENZA TF 2,75% MZ20 EUR	21.3	200	US465410BG26	ITALY 33USD 5,375	15.2	1 116
XS1069508494	VENETO BANCA TF 4% MG19 EUR	19.3	177	XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	13.4	493
XS1608207640	IMI COLLEZIO MC MG25 USD	19.2	815	XS0214965963	TELECOM IT 5,25% MA55 EUR	11.9	103
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	18.1	936	XS1000393899	ASTALDI TF 7,125% DC20 CALL EUR	7.7	70

**TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER**

PLAIN VANILLA - JUNE 2017				STRUCTURED INTEREST RATE - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	1 134.4	33 986	IT0005090995	CDP MC MZ22 EUR	20.2	1 250
IT0005162828	BTP TF 2,7% MZ47 EUR	963.9	23 472	XS1608207640	IMI COLLEZIO MC MG25 USD	19.2	815
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	839.8	6 135	XS1608207566	IMI COLLEZIO MC MG27 EUR	16.4	728
IT0005083057	BTP TF 3,25% ST46 EUR	773.6	19 945	IT0004457070	UBI MZ19 MC SUB CALL	13.6	600
IT0005240830	BTP TF 2,20% GN27 EUR	716.7	7 393	IT0004497050	UBI GN19 SUB LOWERTIER2 FIXTOFLOAT CALL	13.1	983

INFLATION LINKED - JUNE 2017				INDEX LINKED - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
IT0005253676	BTP ITALIA MG23 EUR	767.0	5 876	IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	1.9	93
IT0004969207	BTP ITALIA NV17 EUR	519.7	3 634	XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.6	82
IT0005012783	BTP ITALIA AP20 EUR	383.7	3 882	XS0783732455	MEDIOBANCA INDEX LINKED MC GN17 EUR	0.3	20
IT0005217770	BTP ITALIA OT24 EUR	252.0	2 451	IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.2	35
IT0005174906	BTP ITALIA AP24 EUR	179.8	2 316	IT0005044711	MEDIOBANCA MB42 MC IND LINK OT21 EUR	0.2	17

EQUITY LINKED - JUNE 2017				OTHERS (*) - JUNE 2017			
ISIN	DESC	eur m	TRADES	ISIN	DESC	eur m	TRADES
DE000UB8DSR5	UBS LG17 MC EUR EQUITY LINKED AUTOCALL	0.0	3	XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	5
IT0006721366	MACQUARIE STR SEC OT17 MC EUR 6% X	0.0	1				

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

**News**

In June, on MOT market 3 Italian Government bonds and 50 instruments were listed; whereas on the ExtraMOT market 28 instruments were listed, of which 4 are reserved for Professional Investors:

- €300,000,000 Floating Rate Notes due June 22, 2020 (IT0005260085)
- Minibond Short Term D'Amante S.p.A. 4.1% - 20.12.2017 Callable (IT0005253965)
- Minibond Short Term Datacol S.r.l. 3.75% - 20.12.2017 Callable (IT0005256638)
- Minibond Short Term Green Bit S.p.A. 4.1% - 20.12.2017 Callable (IT0005260077)

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