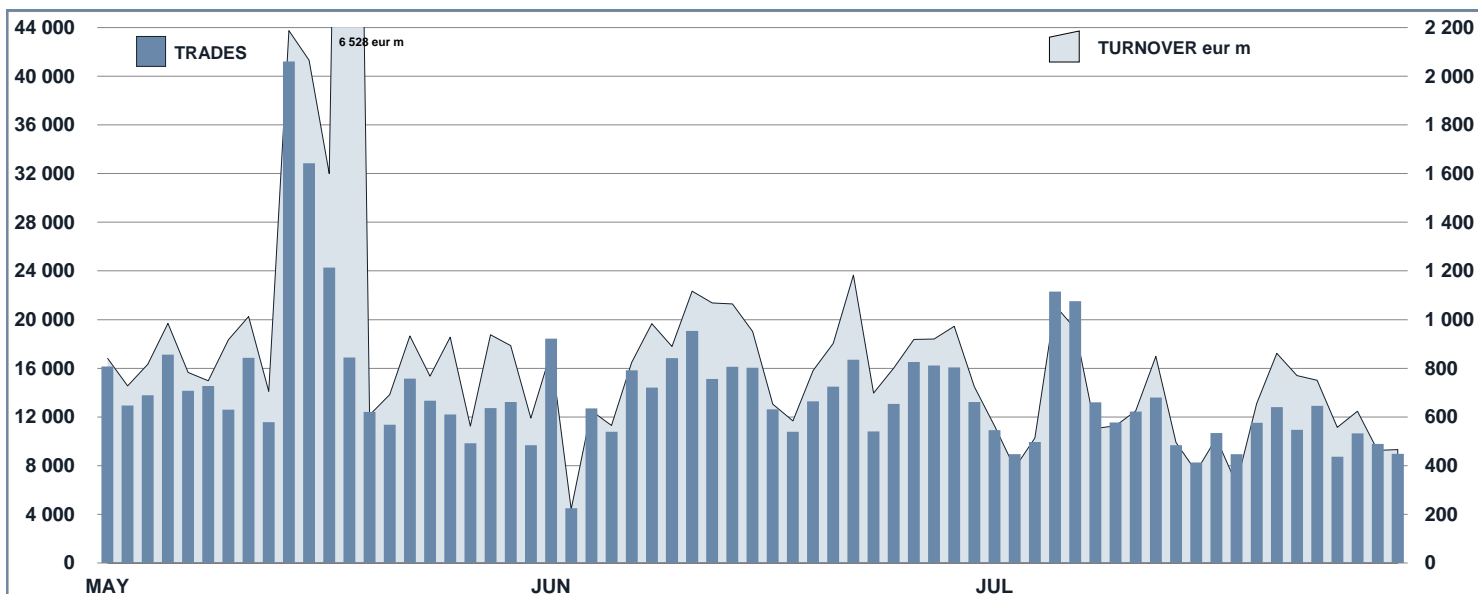
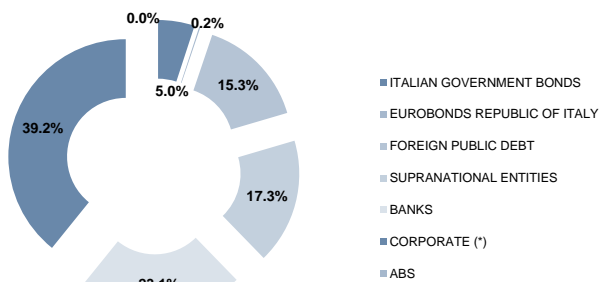


FIXED INCOME Statistics
July 2017
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS

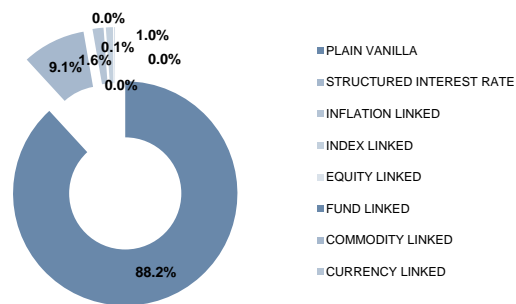
	LISTED BOND					TRADING						
	DEC 2016		JUNE 2017		JULY 2017		JUNE 2017		JULY 2017		JAN - JUL 2017	
	LISTED END of MONTH	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2017	LISTED END of MONTH	NEW LISTED BEGIN of JAN 2017	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	TRADES number	TURNOVER eur m	
MARKET SEGMENTS												
DMOT - ITALIAN GOVERNMENT BONDS	121	123	22	124	26	238 042	16 911.6	179 178	11 464.5	1 512 416	111 751.3	
DMOT - BONDS	258	231	9	229	10	19 902	303.7	18 931	427.0	162 053	2 687.8	
EUROMOT	789	937	195	968	236	52 078	853.0	46 461	824.5	450 360	6 978.5	
EXTRAMOT	1 051	1 115	129	1 144	165	3 767	258.7	3 853	221.9	25 567	1 602.3	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	4	-	7	-	-	32	123.5	224	127.5	
TOTAL	2 219	2 406	355	2 465	437	313 789	18 326.9	248 423	12 938.0	2 150 396	123 019.8	
ISSUERS												
ITALIAN GOVERNMENT BONDS	121	123	22	124	26	238 042	16 911.6	179 178	11 464.5	1 512 416	111 751.3	
EUROBONDS REPUBLIC OF ITALY	5	4	-	4	-	1 676	26.2	1 675	31.9	12 677	223.8	
FOREIGN PUBLIC DEBT	334	376	61	376	68	18 311	355.8	14 697	378.3	152 776	2 717.8	
SUPRANATIONAL ENTITIES	338	403	86	426	112	21 099	315.9	19 590	268.6	192 598	2 703.7	
BANKS	530	562	87	569	98	27 441	540.6	23 709	411.4	220 356	3 893.0	
CORPORATE (*)	891	938	99	966	133	7 220	176.9	9 574	383.2	59 573	1 730.2	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 219	2 406	355	2 465	437	313 789	18 326.9	248 423	12 938.0	2 150 396	123 019.8	
(*) BOC and BOP are included												
TYPE OF STRUCTURE												
PLAIN VANILLA	1 823	2 005	315	2 064	391	54 252	1 100.8	50 316	1 197.1	471 043	8 815.4	
STRUCTURED INTEREST RATE	208	213	16	213	17	20 841	302.1	18 353	263.4	161 341	2 354.3	
INFLATION LINKED	37	38	2	37	2	260	8.3	224	9.8	2 345	66.3	
INDEX LINKED	24	23	-	24	1	385	4.1	349	3.1	3 142	30.8	
EQUITY LINKED	5	3	-	2	-	4	0.0	-	-	98	1.6	
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-	
COMMODITY LINKED	1	1	-	1	-	5	0.0	3	0.0	11	0.1	
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-	
ITALIAN GOVERNMENT BONDS	121	123	22	124	26	238 042	16 911.6	179 178	11 464.5	1 512 416	111 751.3	
TOTAL	2 219	2 406	355	2 465	437	313 789	18 326.9	248 423	12 938.0	2 150 396	123 019.8	

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 - JULY 2017

ISIN	DESC	eur m	TRADES
IT0004969207	BTP ITALIA NV17 EUR	798.6	3 578
IT0005217390	BTP TF 2,8% MZ67 EUR	775.0	26 900
IT0005083057	BTP TF 3,25% ST46 EUR	657.8	18 924
IT0005162828	BTP TF 2,7% MZ47 EUR	532.0	14 682
IT0005240830	BTP TF 2,20% GN27 EUR	476.4	6 303

FOREIGN PUBLIC DEBT - JULY 2017

ISIN	DESC	eur m	TRADES
ES00000126C0	BONOS TF 1,4% GE20 EUR	82.4	199
ES00000124W3	OBLIGACIONES TF 3,80% AP24 EUR	43.8	276
PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	41.4	1 687
PTOTEUOE0019	PORTUGAL TF 4,125% AP27 EUR	21.8	82
PTOTE5OE0007	PORTUGAL TF 4,1% AP37 EUR	20.0	892

EUROBONDS REPUBLIC OF ITALY - JULY 2017

ISIN	DESC	eur m	TRADES
US465410BG26	ITALY 33USD 5,375	13.0	1 011
XS0100688190	ITALY 19EUR FRN	8.6	136
XS0098449456	ITALY 29EUR FRN	5.9	250
US465410AH18	ITALY SET23USD 6,875	4.4	278

SUPRANATIONAL ENTITIES - JULY 2017

ISIN	DESC	eur m	TRADES
XS1167524922	EIB TF 8,125% DC26 ZAR	14.3	1 137
XS0848049838	EIB TF 6% OT19 ZAR	10.5	683
XS1115184753	EIB TF 9,25% OT24 TRY	9.2	766
XS0648456167	EIB LG18 TRY 9,25	8.1	814
XS1105947714	EIB TF 7,5% ST20 ZAR	6.7	282

BANKS - JULY 2017

ISIN	DESC	eur m	TRADES
XS1205644047	BP VICENZA TF 2,75% MZ20 EUR	17.4	130
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	14.8	869
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	13.2	988
XS1069508494	VENETO BANCA TF 4% MG19 EUR	12.7	100
XS1639080933	IMI OPERAVII TF 3% LG23 USD	12.4	605

CORPORATE - JULY 2017

ISIN	DESC	eur m	TRADES
IT0005257784	MITTEL TF 2017-2023 EUR	163.2	1 413
IT0005090995	CDP MC MZ22 EUR	31.5	1 530
XS0214965963	TELECOM IT 5,25% MA55 EUR	24.9	218
XS0161100515	TEL ITALIA FIN SA 01/2033 FX 7,75 EUR	19.1	931
US465410BG26	ITALY 33USD 5,375	13.0	1 011

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - JULY 2017

ISIN	DESC	eur m	TRADES
IT0005217390	BTP TF 2,8% MZ67 EUR	775.0	26 900
IT0005083057	BTP TF 3,25% ST46 EUR	657.8	18 924
IT0005162828	BTP TF 2,7% MZ47 EUR	532.0	14 682
IT0005240830	BTP TF 2,20% GN27 EUR	476.4	6 303
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	364.9	2 155

STRUCTURED INTEREST RATE - JULY 2017

ISIN	DESC	eur m	TRADES
IT0005090995	CDP MC MZ22 EUR	31.5	1 530
IT0004497050	UBI GN19 SUB LOWTIER2 FIXTDFLOAT CALL	10.9	671
XS1608207566	IMI COLLEZIO MC MG27 EUR	9.3	398
IT0004720436	MEDIOBANCA GN21 TV QUARTO ATTO SUB LOWT	9.3	518
IT0004457070	UBI MZ19 MC SUB CALL	9.0	515

INFLATION LINKED - JULY 2017

ISIN	DESC	eur m	TRADES
IT0004969207	BTP ITALIA NV17 EUR	798.6	3 578
IT0005253676	BTP ITALIA MG23 EUR	365.2	3 145
IT0005012783	BTP ITALIA AP20 EUR	265.2	2 657
IT0005246134	BTPI TF 1,30% MG28 EUR	117.5	1 441
IT0005217770	BTP ITALIA OT24 EUR	104.3	1 540

INDEX LINKED - JULY 2017

ISIN	DESC	eur m	TRADES
IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.6	23
XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BO	0.4	74
IT0004924004	MEDIOBANCA SINTESI T MISTO MC NV21 EUR	0.4	33
IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.3	62
XS1586107101	SG SUSTAINABLE MC IND LINK DC22 USD	0.3	17

EQUITY LINKED - JULY 2017

ISIN	DESC	eur m	TRADES
XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	3

OTHERS (*) - JULY 2017

ISIN	DESC	eur m	TRADES
XS0638296920	BOFA GN18 MC INVEST BOND ORO	0.0	3

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

News

In July, on MOT market 4 Italian Government bonds and 78 instruments were listed; whereas on the ExtraMOT market 36 instruments were listed, of which 7 are reserved for Professional Investors:

- CMF S.p.A. €360,000,000 Senior Secured Notes due 2022 (XS1642816554)
- Banca Farmaceutica S.p.A. €200,000,000 2.00 per cent. Notes due 2022 (XS1639097747)
- Banca Farmaceutica S.p.A. €100,000,000 Fixed Rate Reset Callable Subordinated Tier 2 Notes due 2027 (XS1572408300)
- Cassa Depositi e Prestiti S.p.A. €215,000,000 Zero Coupon due on 20 October 2017 (IT0005276719)
- Piave Servizi S.r.l. €3,000,000 Titoli a Tasso Fisso 4.00% con scadenza 2024 (IT0005275166)
- SafCo Engineering Tf 5,94% Lug 23 Amort Eur (IT0005275895)
- SafCo Engineering Tf 6,35% Lug 23 Amort Eur (IT0005275887)

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