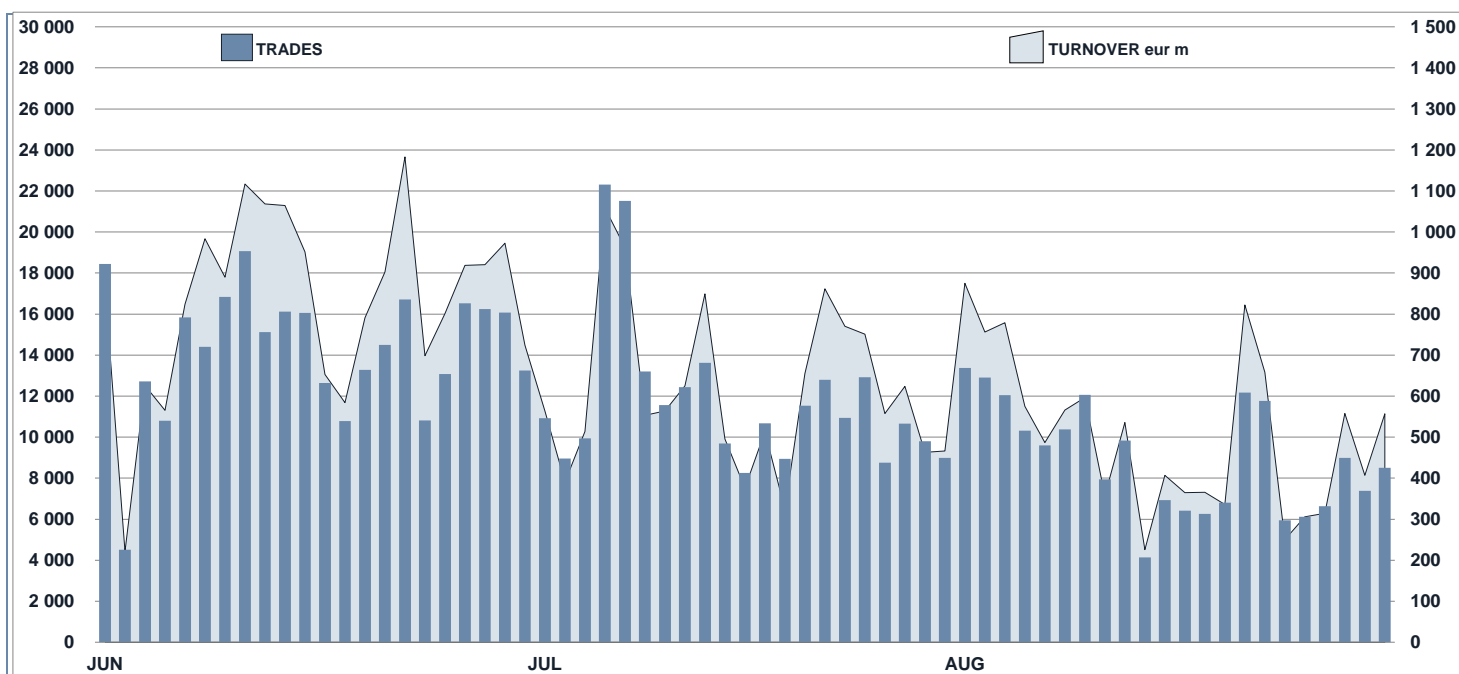


FIXED INCOME Statistics
August 2017
FIXED INCOME DAILY TURNOVER

MAIN INDICATORS
LISTED BOND
TRADING

	DEC 2016		JULY 2017		AUGUST 2017		JULY 2017		AUGUST 2017		JAN - AUG 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 BOND:	121	124	26	123	28	179 178	11 464.5	137 046	10 079.2	1 649 462	121 830.5	
DMOT - BONDS	258	229	10	228	10	18 931	427.0	16 652	258.1	178 705	2 945.9	
EUROMOT	789	968	236	967	241	46 461	824.5	40 504	619.2	490 864	7 597.8	
EXTRAMOT	1 051	1 144	165	1 285	314	3 853	221.9	2 320	142.9	27 887	1 745.1	
<i>of which BONDS IN DISTRIBUTION</i>	-	-	7	-	7	32	123.5	-	-	224	127.5	
TOTAL	2 219	2 465	437	2 603	593	248 423	12 938.0	196 522	11 099.4	2 346 918	134 119.2	
ISSUERS												
ITALIAN GOVERNMENT BONDS	121	124	26	123	28	179 178	11 464.5	137 046	10 079.2	1 649 462	121 830.5	
EUROBONDS REPUBLIC OF ITALY	5	4	-	4	-	1 675	31.9	1 119	15.7	13 796	239.6	
FOREIGN PUBLIC DEBT	334	376	68	452	145	14 697	378.3	12 166	225.9	164 942	2 943.7	
SUPRANATIONAL ENTITIES	338	426	112	425	115	19 590	268.6	18 219	260.6	210 817	2 964.3	
BANKS	530	569	98	582	118	23 709	411.4	19 417	314.9	239 773	4 207.9	
CORPORATE (*)	891	966	133	1 017	187	9 574	383.2	8 555	203.1	68 128	1 933.2	
ABS	-	-	-	-	-	-	-	-	-	-	-	
TOTAL	2 219	2 465	437	2 603	593	248 423	12 938.0	196 522	11 099.4	2 346 918	134 119.2	

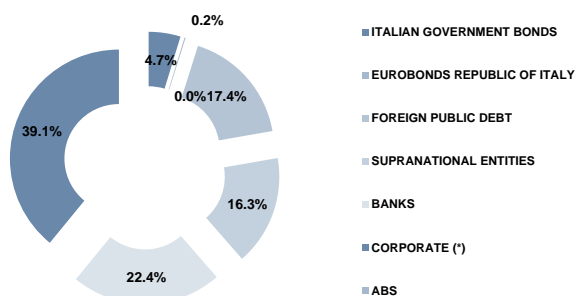
(*) BOC and BOP are included

TYPE OF STRUCTURE

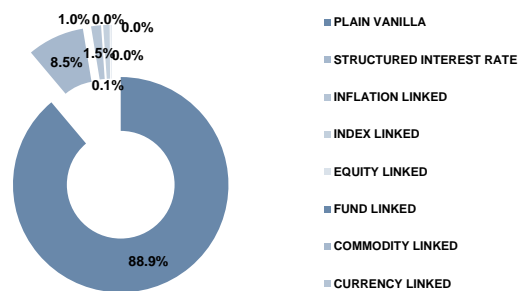
PLAIN VANILLA	1 823	2 064	391	2 204	545	50 316	1 197.1	43 515	809.5	514 558	9 624.9
STRUCTURED INTEREST RATE	208	213	17	212	17	18 353	263.4	15 427	200.7	176 768	2 555.0
INFLATION LINKED	37	37	2	37	2	224	9.8	194	7.4	2 539	73.7
INDEX LINKED	24	24	1	24	1	349	3.1	340	2.6	3 482	33.5
EQUITY LINKED	5	2	-	2	-	-	-	-	-	98	1.6
FUND LINKED	-	-	-	-	-	-	-	-	-	-	-
COMMODITY LINKED	1	1	-	1	-	3	0.0	-	-	11	0.1
CURRENCY LINKED	-	-	-	-	-	-	-	-	-	-	-
ITALIAN GOVERNMENT BONDS	121	124	26	123	28	179 178	11 464.5	137 046	10 079.2	1 649 462	121 830.5
TOTAL	2 219	2 465	437	2 603	593	248 423	12 938.0	196 522	11 099.4	2 346 918	134 119.2

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 - AUGUST 2017					FOREIGN PUBLIC DEBT - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005217390	BTP TF 2,8% MZ67 EUR	685.1	22 256		PTOTEBOE0020	PORTUGAL TF 4,1% FB45 EUR	37.5	1 370	
IT0005012783	BTP ITALIA AP20 EUR	664.2	2 962		XS1085735899	PORTUGAL TF 5,125% OT24 USD	22.9	1 438	
IT0004969207	BTP ITALIA NV17 EUR	440.2	2 385		PTOTESOE0007	PORTUGAL TF 4,1% AP37 EUR	19.8	773	
IT0005253676	BTP ITALIA MG23 EUR	433.8	2 950		PTOTETOE0012	PORTUGAL TF 2,875% LG26 EUR	17.2	465	
IT0005162828	BTP TF 2,7% MZ47 EUR	388.9	12 810		PTOTEUOE0019	PORTUGAL TF 4,125% AP27 EUR	15.2	106	
EUROBONDS REPUBLIC OF ITALY - AUGUST 2017					SUPRANATIONAL ENTITIES - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
US465410BG26	ITALY 33USD 5,375	9.0	711		XS0848049838	EIB TF 6% OT19 ZAR	12.8	675	
US465410AH18	ITALY SET23USD 6,875	3.0	247		XS0994434487	EIB GREEN BOND TF 6.75% ST17 ZAR	12.4	213	
XS0100688190	ITALY 19EUR FRN	2.0	51		XS1167524922	EIB TF 8,125% DC26 ZAR	12.1	978	
XS0098449456	ITALY 29EUR FRN	1.7	110		XS1190713054	EIB TF 4% FB20 MXN	10.5	502	
BANKS - AUGUST 2017					CORPORATE - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0004497050	UBI GN19 SUB LOWTIER2 FIXTOFLOAT CALL	13.3	751		IT0005257784	MITTEL TF 2017-2023 EUR	32.3	1 608	
IT0001200390	COMIT-98/28 ZC	12.8	833		XS1561100519	GS FIN CORP MC LG27 USD	25.8	1 250	
IT0005127508	MEDIOBANCA VALORE TV FLOOR SUBT2 ST25EUR	9.9	548		IT0005090995	CDP MC MZ22 EUR	18.2	844	
IT0004842370	UBI TF 6% OT19 LT2 AMORT EUR	9.7	731		US465410BG26	ITALY 33USD 5,375	9.0	711	
IT0005120313	BANCO BPM TV EUR3M+4,375 LG22 SUB TIER2	9.1	669		XS0214965963	TELECOM IT 5.25% MA55 EUR	7.2	62	

TYPE OF STRUCTURE - MOST TRADED BONDS IN TERMS OF TURNOVER

PLAIN VANILLA - AUGUST 2017					STRUCTURED INTEREST RATE - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005217390	BTP TF 2,8% MZ67 EUR	685.1	22 256		XS1561100519	GS FIN CORP MC LG27 USD	25.8	1 250	
IT0005162828	BTP TF 2,7% MZ47 EUR	388.9	12 810		IT0005090995	CDP MC MZ22 EUR	18.2	844	
IT0005252520	CCT-EU TV EUR6M+1,10% OT24 EUR	382.6	2 311		IT0004497050	UBI GN19 SUB LOWTIER2 FIXTOFLOAT CALL	13.3	751	
IT0005274805	BTP TF 2,05% AG27 EUR	346.4	5 776		IT0004457070	UBI MZ19 MC SUB CALL	7.6	511	
IT0005083057	BTP TF 3,25% ST46 EUR	318.7	8 361		XS1490787113	IMI COLLEZIO MC ST26 EUR	6.9	551	
INFLATION LINKED - AUGUST 2017					INDEX LINKED - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	
IT0005012783	BTP ITALIA AP20 EUR	664.2	2 962		XS1233613188	WORLD BANK MC LG23 USD GREEN GROWTH BOND	0.7	114	
IT0004969207	BTP ITALIA NV17 EUR	440.2	2 385		IT0005122830	MEDIOBANCA MB45 MC IND LINK ST22 EUR	0.5	78	
IT0005253676	BTP ITALIA MG23 EUR	433.8	2 950		IT0004909682	MEDIOBANCA MB16 INDEX LINKED MC GN18 EUR	0.4	15	
IT0005217770	BTP ITALIA OT24 EUR	115.8	1 534		IT0005021602	MEDIOBANCA MB39 MC IND LINK GN21 EUR	0.1	16	
IT0005105843	BTP ITALIA AP23 EUR	108.8	1 300		IT0005127151	MEDIOBANCA MB46 MC IND LINK OT22 EUR	0.1	21	
EQUITY LINKED - AUGUST 2017					OTHERS (*) - AUGUST 2017				
ISIN	DESC	eur m	TRADES		ISIN	DESC	eur m	TRADES	

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

News

In August, on MOT market 2 Italian Government bonds and 5 instruments were listed; whereas on the ExtraMOT market 149 instruments were listed, of which 3 are reserved for Professional Investors:

Limacorporate S.p.A. €275,000,000 Senior Secured Floating Rates Notes due 2023 (XS1662516217 - XS1662519153)
 Minibond Short Term Ireos S.p.A. 4% - 30.04.2018 Callable (IT0005279200)
 Impresa Percassi S.p.A. Fixed Rate 6.25% due 2017-2022 (IT0005277600)

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