

Anthilia Financial Consulting

Titoli a Breve Termine



ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
XS0229563886	BEI 14/10/15	AAA	183	100,01	100,02	40	-20	55	-6
XS0230228933	BEI 3,125% 15/10/15	AAA	180	100,05	100,09	50	-152	65	-137
IT0004960024	ISP 1,75% 16/10/15	BBB	5	100,02	0,00	82		97	
FR0010216481	OAT 3% 25/10/15	AA	2	100,13	100,16	33	-30	47	-16
IT0004648777	BNL 2,6% 29/10/15	BBB	0	100,13	100,14	32	15	45	27
IT0004643000	UCG FLOAT 29/10/15	BBB	125	100,11	100,12	51	34	64	46
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	22	100,14	100,71	38	-866	51	-853
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	5	99,99	100,79	26	-1215	39	-1202
XS0450785075	DB 3% 30/10/15	BBB+	2	100,00	0,00	292		304	
IT0006707647	HSBC FLOAT 30/10/15	A	13	100,10	100,11	37	20	49	33
IT0004638737	UCG 2,625% 31/10/15	A+	33	100,15	100,27	42	-128	55	-116
IT0004853211	BNL FLOAT 31/10/15	BBB	14	100,07	0,00	41		53	
ES00000123P9	BONOS 3,75% 31/10/15	BBB	180	100,24	100,25	31	4	43	16
IT0004656275	BTP 3% 01/11/15	BBB-	1.120	100,19	100,20	16	4	28	16
IT0004767064	ISP FLOAT 04/11/15	BBB	64	100,41	0,00	29		41	
XS0542518666	DB FLOAT 08/11/15	BBB+	12	99,95	0,00	115		126	
IT0005067266	BOT ZC 13/11/15	BBB-	364	100,00	100,01	-4	-7	7	4
IT0004965965	MPS 2,5% 18/11/15	B-	19	100,17	100,28	96	-1	106	9
IT0004965742	MPS 2% 18/11/15	B-	72	100,14	100,24	74	-15	84	-5
IT0004855240	MPS 3,75% 19/11/15 in USD	B-	25	100,04	100,10	335	283		
IT0004854615	MPS FLOAT 19/11/15	B-	55	100,26	100,36	68	-18	78	-8
IT0004854607	MPS FLOAT 19/11/15	B-	5	100,26	100,36	68	-18	78	-8
IT0006709023	HSBC FLOAT 30/11/15	A	68	100,25	100,28	27	6	35	14
IT0004546955	UCG FLOAT 30/11/15	BBB	160	100,30	100,35	42	8	50	16
IT0006708900	BAR 30/11/15	BBB-	0	99,65	0,00	697		705	
XS0696556967	ISP 30/11/15	BBB	2	100,18	0,00	37		45	
IT0004867591	BNL FLOAT 30/11/15	BBB	10	100,14	100,17	31	10	39	18
IT0004880990	BTP 2,75% 01/12/15	BBB-	492	100,41	100,42	-4	-9	5	-1
IT0003935241	MB IL 06/12/15	BBB-	6	100,01	100,49	93	-194	101	-187
IT0004854490	UBI 07/12/15	BBB-	14	100,03	100,39	79	-139	86	-131
IT0004774987	ISP FLOAT 05/12/15	BBB	24	100,81	0,00	54		62	
IT0004775760	ISP FLOAT 06/12/15	BBB	11	100,83	101,83	43	-518	50	-510
DE0001137446	SCHATZ 0% 11/12/15	AAA	10	100,04	100,07	-20	-37	-13	-30
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	140	100,19	100,29	171	116		
XS0399538387	BEI 3,32% 12/12/15	AAA	3	100,58	0,00	15		22	
IT0005070609	BOT ZC 14/12/15	BBB-	401	100,01	100,01	-5	-8	1	-1
IT0004669138	MB FLOAT 13/12/15	BBB-	151	100,43	100,48	40	13	47	20
IT0003955157	UCG IL 15/12/15	BBB	4	100,00	101,03	100	-437	106	-430
XS0235552394	BEI 15/12/15	AAA	17	100,13	100,18	30	3	37	10
IT0004620305	CCT FLOAT 15/12/15	BBB-	2.775	100,17	100,17	-6	-9	0	-2
IT0003966717	BNL 3,6% 16/12/15	BBB	11	100,63	0,00	25		32	
IT0004551419	UCG FLOAT 18/12/15	BBB	336	100,36	100,43	40	4	46	10
IT0004655483	UBI 20/12/15	BBB-	170	100,02	100,10	37	-3	43	3
IT0004296767	UCG 21/12/15	BBB	5	100,28	100,33	61	37	67	43
IT0004655988	ISP FLOAT 21/12/15	BBB	93	100,29	100,87	55	-226	61	-220
XS0461107905	ISP 22/12/15	BBB	85	99,95	100,25	24	-121	30	-115
IT0004872948	BNL FLOAT 28/12/15	BBB	1	100,20	0,00	26		31	
IT0006707159	BAR 4,4% 29/12/15	BBB-	13	100,83	0,00	67		73	
IT0004438971	UCG ZC 30/12/15	BBB	10	99,92	0,00	35		40	
IT0006709544	BAR 30/12/15	BBB-	0	98,20	0,00	1179		1184	
IT0004978208	CTZ ZC 31/12/15	BBB-	865	100,00	100,01	-2	-3	3	2
IT0004869860	UBI STEP 31/12/15	BBB-	15	100,73	101,09	75	-79	80	-74
DE0001135291	BUND 3,5% 04/01/16	AAA	102	100,92	100,94	-30	-38	-25	-33
IT0004870942	MPS 3,75% 02/01/16	B-	17	100,70	100,86	81	15	86	20
IT0004871122	MPS FLOAT 02/01/16	B-	10	100,52	100,90	59	-96	64	-91
XS0457738689	DB 08/01/16	BBB+	6	99,82	101,00	72	-387	76	-383
XS0457738176	DB 08/01/16	BBB+	12	99,82	101,41	72	-540	76	-536
XS0457735826	DB STEP 08/01/16	BBB+	7	100,68	102,42	123	-524	127	-519
XS0577347528	ISP 4,125% 14/01/16	BBB	50	101,09	101,10	6	3	10	7
IT0005075681	BOT ZC 14/01/16	BBB-	361	100,01	100,01	-4	-5	0	-1
XS0537659632	BEI FLOAT 15/01/16	AAA	327	100,02	100,03	-7	-11	-3	-7
IT0004557218	UCG FLOAT 15/01/16	BBB	82	100,49	100,51	38	30	42	34
XS0238705684	BEI 16/01/16	AAA	36	100,22	100,26				
US465410BQ08	ITA 4,75% 25/01/16 in USD	BBB-	100	101,11	101,18	96	73	63	39
XS0880063994	BP 3,75% 28/01/16	BB-	100	100,86	100,98	92	54	94	57
IT0006710906	BAR 29/01/16	BBB-	0	100,25	0,00	331		334	
IT0004566193	UCG FLOAT 29/01/16	BBB	59	100,58	100,61	42	32	44	35
ES00000120G4	BONOS 3,15% 31/01/16	BBB	18	101,00	101,03	2	-9	4	-6
IT0004799927	UCG 4% 30/01/16	BBB	946	101,13	101,18	39	24	42	26
IT0004874993	UBI 3,5% 31/01/16	BBB-	130	100,83	101,18	85	-24	88	-21
IT0004675796	BNL 31/01/16	BBB	36	100,43	100,85	92	-40	94	-37
XS0465797552	DB STEP 01/02/16	BBB+	1	101,06	102,67	59	-416	62	-414
IT0004816663	UCG 4% 31/01/16	BBB	259	101,15	101,39	32	-41	35	-39
XS0242820586	MB 3,75% 02/02/16	BBB-	117	101,07	101,12	40	25	42	27
XS0479357419	NORDEA FLOAT 02/02/16	AA-	15	100,38	0,00	20		22	
IT0004854482	UCG 05/02/16	BBB	232	99,95	99,98	30	20	32	23
IT0004887870	ISP 2,2% 08/02/16	BBB	62	100,57	100,83	50	-26	52	-24

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IT0006712274	BAR FLOAT 08/02/16	BBB-	0	99,89	101,01	251	-83	253	-81
XS0412968876	SHELL 4,5% 09/02/16	AA	2	101,02	101,81	144	-79	146	-77
IT0004310626	UCG 11/02/16	BBB	85	101,47	0,00	43		45	
IT0005086068	BOT ZC 12/02/16	BBB-	568	100,01	100,01	-3	-4	-1	-2
FR0010261388	VEOLIA 4% 12/02/16	BBB	3	101,25	101,49	39	-27	41	-25
IT0004313844	MB FLOAT 15/02/16	BBB-	150	99,82	99,95	51	14	52	16
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	11	101,58	101,64	40	22	5	-13
IT0004565781	UCG FLOAT 16/02/16	BBB	101	100,60	100,64	41	30	42	31
XS0241120715	BEI 17/02/16	AAA	18	100,29	100,35	19	2	20	4
XS0245166367	GE FLOAT 22/02/16	AA-	20	100,03	100,05	-4	-9	-3	-8
XS0483310503	BAR FLOAT 26/02/16	BBB-	0	100,28	100,60	145	61	145	62
IT0004576994	ENEL FLOAT 26/02/16	BBB	402	100,21	100,24	22	14	22	15
IT0004574023	UCG FLOAT 26/02/16	BBB	5	100,71	100,74	44	36	45	37
IT0004568371	UBI 3,15% 26/02/16	BBB-	44	101,00	101,16	55	14	55	15
IT0004576978	ENEL 3,5% 26/02/16	BBB	451	101,26	101,27	23	21	24	21
IT0004687262	BNL STEP 28/02/16	BBB	7	100,96	101,62	150	-13	150	-12
IT0004687056	BNL FLOAT 28/02/16	BBB	2	100,08	0,00	192		192	
IT0004952641	MPS 3% 02/03/16	B-	38	100,87	101,07	82	33	82	33
IT0004883218	MPS 3,4% 04/03/16	B-	18	100,91	101,12	115	64	115	64
IT0004882970	MPS 3% 04/03/16	B-	51	100,75	100,94	114	68	114	68
IT0004881469	MPS 3,5% 04/03/16	B-	24	100,98	101,21	108	52	108	52
IT0004676992	ISP FLOAT 04/03/16	BBB	10	100,11	0,00	43		43	
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	3	100,09	100,49	317	218	281	182
IT0004698178	DEXIA 4,85% 07/03/16	BB	127	100,54	101,05	342	222	342	222
IT0004572167	UBI FLOAT 05/03/16	BBB-	477	100,65	100,75	53	29	53	29
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	35	100,21	100,25	-25	-33	-25	-33
XS0573073235	ISP FLOAT 11/03/16	BBB	64	100,99	0,00	42		41	
US500769BP83	KFW 5,125% 14/03/16 in USD	AAA	37	102,05	102,07	36	31	-1	-5
IT0006602871	BOA ML 13/03/16	BBB+	8	101,40	101,54	165	133	164	133
IT0005091472	BOT ZC 14/03/16	BBB-	83	100,01	100,02	-2	-3	-3	-4
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	49	100,82	100,87	35	24	-1	-12
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	13.434	101,09	101,16	65	50	63	48
XS0497249184	CITI FLOAT 29/03/16	BBB+	20	101,25	106,62	37	-1003	35	-1005
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	13.434	101,09	101,16	65	50	63	48
XS0487908104	RBS 31/03/16	BBB+	63	99,80	0,00	42		40	
XS0599093043	BNP 31/03/16	A+	8	100,99	0,00	33		31	
IT0004701568	BP 4,75% 31/03/16	BBB+	333	101,80	102,09	94	36	93	34
IT0004697022	UCG FLOAT 31/03/16	BBB	311	101,27	101,31	44	36	42	34
IT0004695950	BNL STEP 31/03/16	BBB	13	101,14	0,00	156		154	
IT0004587496	UCG FLOAT 31/03/16	BBB	57	100,74	100,78	45	36	43	34
IT0004694482	BNL FLOAT 31/03/16	BBB	4	100,19	100,26	20	6	18	4
IT0004801772	ISP FLOAT 03/04/16	BBB	113	101,74	0,00	41		39	
IT0004895352	UBI STEP 05/04/16	BBB-	2	101,46	101,86	102	22	99	19
XS0604006014	BNP STEP 08/04/16	A+	29	101,76	0,00	46		44	
IT0004898497	ISP 2,75% 10/04/16	BBB	98	101,12	0,00	53		51	
DE000DB08ME7	DB 11/04/16	BBB+	22	99,37	100,89	125	-174	122	-176
IT0004803505	UCG 4,15% 11/04/16	BBB	56	101,84	0,00	51		48	
IT0004803497	UCG 11/04/16	BBB	7	101,17	101,27	41	22	39	19
IT0004586472	ISP FLOAT 12/04/16	BBB	57	101,22	0,00	44		41	
IT0005105132	BOT ZC 14/04/16	BBB-	869	100,04	100,04	-8	-8	-11	-11
IT0004712748	BTP 3,75% 15/04/16	BBB-	466	101,95	101,96	-1	-2	-4	-5
XS0425743506	BEI 3,5% 15/04/16	AAA	40	101,89	101,93	-14	-21	-17	-24
IT0004591456	UCG FLOAT 15/04/16	BBB	73	101,22	101,27	16	7	13	4
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	739	100,10	100,16	43	32	5	-6
XS0497460591	NORDEA 23/04/16	AA-	42	99,91	0,00	23		20	
FR0010288357	OAT 3,25% 25/04/16	AA	8	101,89	101,91	-20	-24	-23	-27
IT0004707698	BNL FLOAT 29/04/16	BBB	21	100,22	100,30	17	3	13	-1
IT0005020778	CTZ ZC 29/04/16	BBB-	1.865	100,00	100,00	0	0	-3	-4
IT0004709629	BNL IL 29/04/16	BBB	4	99,99	100,98	51	-124	48	-127
IT0004709611	BNL STEP 29/04/16	BBB	37	101,44	0,00	136		133	
ES00000122X5	BONOS 3,25% 30/04/16	BBB	73	101,83	101,86	1	-4	-3	-8
IT0004809932	UCG 30/04/16	BBB	365	100,59	100,64	33	24	29	20
IT0004808710	ISP 3,8% 04/05/16	BBB	95	101,85	101,99	55	31	51	27
IT0004591795	ISP FLOAT 04/05/16	BBB	110	101,31	0,00	44		40	
XS0491548870	DB 04/05/16	BBB+	125	99,78	99,87	39	23	35	19
XS0586129958	BAR IL 06/05/16	BBB-	0	101,00	0,00	362		358	
IT0006719378	SOC GEN IL 13/05/16	A	69	101,31	102,21	54	-92	49	-97
IT0004909005	ISP 2,5% 15/05/16	BBB	112	101,20	0,00	50		46	
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.071	101,36	101,36	1	0	-3	-5
IT0004908858	ISP 3% 15/05/16	BBB	212	101,50	101,60	50	34	46	29
IT0004908478	UBI 24/05/16	BBB-	44	100,00	100,22	87	52	82	47
IT0006714403	BAR FLOAT 28/05/16	BBB-	22	101,05	101,40	36	-18	30	-23
IT0004923097	ISP 1,7% 30/05/16	BBB	12	100,63	100,86	71	36	66	30
IT0004923113	ISP 2% 30/05/16	BBB	5	100,82	101,05	71	36	66	30
IT0004607302	UCG FLOAT 31/05/16	BBB	618	99,70	99,73	47	42	41	36
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	28	102,93	103,04	20	3	14	-2

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ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004717002	BNL FLOAT 31/05/16	BBB	32	100,19	100,28	18	4	12	-2
IT0004716871	ISP FLOAT 31/05/16	BBB	96	100,30	100,47	40	14	35	9
IT0004719032	BNL STEP 31/05/16	BBB	8	102,00	102,81	125	3	119	-2
IT0004712565	ISP FLOAT 01/06/16	BBB	3	101,77	0,00	45		39	
XS0602852096	BAR IL 03/06/16	BBB-	0	98,60	0,00	394		388	
IT0004814973	ISP 4% 05/06/16	BBB	57	102,28	0,00	53		47	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	7	100,35	100,37	-27	-30	-33	-36
IT0004816937	UCG 5% 12/06/16	BBB	90	103,00	0,00	57		50	
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	1.274	102,20	102,28	96	85	90	79
IT0004815715	UBI 3,8% 15/06/16	BBB-	15	101,86	102,26	107	49	101	43
IT0004708274	ISP FLOAT 16/06/16	BBB	235	101,75	101,96	57	27	51	21
IT0005023053	MPS 1,5% 16/06/16	B-	48	100,03	100,21	146	119	139	113
DE0001134468	BUND 6% 20/06/16	AAA	39	104,38	104,42	-24	-30	-31	-36
XS0508676417	CS FLOAT 22/06/16	BBB	0	100,44	0,00	138		131	
NL0009056563	RBS ZC 26/06/16	BBB+	11	99,72	0,00	39		32	
IT0004618499	DEXIA 28/06/16	BB	27	99,00	99,59	196	113	189	106
IT0004618507	DEXIA 3,6% 28/06/16	BB	80	100,60	100,80	272	245	265	238
IT0004931066	BNL FLOAT 28/06/16	BBB	13	100,57	100,68	19	4	12	-3
IT0004728066	BNL FLOAT 30/06/16	BBB	7	100,21	100,32	19	4	12	-3
IT0004733769	ISP FLOAT 30/06/16	BBB	11	101,53	0,00	48		41	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	50	99,99	100,74	38	-65	30	-72
IT0004727662	ISP 30/06/16	BBB	37	99,04	99,69	133	43	126	36
XS0516340121	BEI STEP 30/06/16	AAA	17	101,75	101,89	9	-9	2	-17
IT0004614696	ISP FLOAT 30/06/16	BBB	15	99,92	0,00	49		42	
IT0004616014	UCG FLOAT 30/06/16	BBB	174	101,14	101,21	53	43	46	36
IT0004727613	BNL STEP 30/06/16	BBB	5	102,04	0,00	144		137	
IT0004736713	BNL 3,55% 30/06/16	BBB	13	102,41	102,51	24	10	17	3
IT0004518715	CCT FLOAT 01/07/16	BBB-	6.284	100,23	100,24	3	1	-4	-6
IT0004727167	ISP FLOAT 04/07/16	BBB	77	100,31	100,40	46	34	39	27
XS0787655009	ISP 4,5% 04/07/16	BBB	33	102,85	103,03	61	38	54	30
DE0001135309	BUND 4% 04/07/16	AAA	6	103,14	103,17	-25	-28	-32	-35
DE000A1R0683	DAIMLER 1% 08/07/16	A-	75	100,45	100,69	40	8	32	0
IT0004931249	ISP 2,2% 10/07/16	BBB	26	101,14	0,00	68		61	
XS0803479442	SNAM 4,375% 11/07/16	BBB	20	103,06	103,15	32	20	24	13
IT0004931355	ISP 1,75% 10/07/16	BBB	32	100,80	101,03	68	38	61	31
IT0004736325	BNL FLOAT 13/07/16	BBB	16	100,53	100,64	17	2	9	-6
IT0004821499	MB 4,45% 13/07/16	BBB-	51	102,62	102,98	98	52	91	44
XS0630398534	BEI 2,875% 15/07/16	AAA	15	102,33	102,40	-16	-24	-23	-32
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	30	101,26	101,34	48	38	5	-5
IT0004937675	ISP STEP 16/07/16	BBB	13	0,00	0,00				
XS0640461793	BNP 20/07/16	A+	22	102,13	0,00	27		18	
XS0258132272	BEI IL 21/07/16	AAA	40	99,73	99,85				
XS0133144898	ITA 5,75% 25/07/16	BBB-	9	104,39	104,61	22	-5	13	-13
XS0618580590	BEI FLOAT 27/07/16	AAA	16	100,12	100,17	-15	-21	-23	-30
IT0004739782	ISP FLOAT 29/07/16	BBB	15	100,53	100,82	51	15	42	6
IT0004746779	BNL 3,5% 29/07/16	BBB	3	102,63	0,00	24		15	
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	0	101,15	0,00	156		147	
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.081	103,04	103,05	2	1	-8	-9
ES00000123W5	BONOS 3,3% 30/07/16	BBB	177	102,64	102,69	5	0	-4	-9
IT0004620867	UCG FLOAT 30/07/16	BBB	75	101,46	101,52	55	48	46	39
IT0004939119	BNL 2% 31/07/16	BBB	30	101,43	0,00	24		15	
IT0004826837	ISP FLOAT 01/08/16	BBB	42	103,50	0,00	48		38	
IT0004747538	ISP 05/08/16	BBB	0	99,76	100,43	129	48	120	38
IT0004940026	ISP 2,35% 07/08/16	BBB	56	101,31	101,63	76	39	67	29
IT0004825763	MPS 4,45% 06/08/16	B-	139	100,11	102,40	431	154	421	145
IT0004940042	ISP 2,7% 07/08/16	BBB	162	101,66	101,92	69	39	60	29
IT0004937816	DB 2,5% 08/08/16	BBB+	0	100,84	0,00	147		138	
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	33	100,02	100,06	47	43	2	-2
IT0004743875	MB 3,7% 16/08/16	BBB-	19	102,28	0,00	101		91	
IT0005044976	CTZ ZC 30/08/16	BBB-	3.574	99,98	99,99	2	2	-9	-9
IT0004841513	ISP STEP 31/08/16	BBB	8	103,77	104,13	77	38	66	27
XS0663929619	MS IL 07/09/16	A-	0	99,52	100,52	53	-56	41	-68
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	86	104,27	104,32	51	45	4	-1
IT0004682107	BTP IL 15/09/16	BBB-	125	102,37	102,43	61	55	49	43
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	24	103,92	103,97	-18	-23	-30	-35
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	103,46	104,39	114	18	102	6
IT0004761950	BTP 4,75% 15/09/16	BBB-	1.539	104,42	104,43	3	2	-9	-10
XS0542371629	BNP 2,625% 16/09/16	A+	7	102,29	102,46	18	1	6	-12
IT0004953367	ISP 2,2% 18/09/16	BBB	60	101,35	101,71	76	39	64	26
XS0829329506	ISP 4,125% 19/09/16	BBB	100	103,38	103,49	54	43	42	30
IT0004953359	ISP 2,5% 18/09/16	BBB	60	101,72	101,96	67	42	55	30
XS0619513269	GBLB 23/09/16	BBB-	80	98,59	98,94	149	112	136	99
IT0004849276	UCG 4,25% 28/09/16	BBB	84	103,45	0,00	69		56	
IT0004632862	UBI STEP 30/09/16	BBB-	306	102,41	102,85	62	18	49	5
IT0004959646	BNL FLOAT 30/09/16	BBB	30	100,68	0,00	32		19	
IT0004638653	UCG FLOAT 30/09/16	BBB	265	101,63	101,76	68	54	54	41
XS0529330218	ISP 30/09/16 (option on USD)	BBB	25	105,34	106,33	-518	-609	-532	-622

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ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
NL0009537851	RBS STEP 30/09/16	BBB+	36	103,70	0,00	46		32	
NL0009537943	RBS 30/09/16	BBB+	29	102,50	110,00	43	-661	30	-674
NL0009061357	RBS 4,3% 08/10/16	BBB+	24	103,83	0,00	48		34	
XS0615801742	MB 4,625% 11/10/16	BBB-	50	104,00	104,10	63	54	49	40
XS0674612311	BNP 12/10/16	A+	11	99,27	99,77	73	23	59	9
IT0004640212	UBI FLOAT 13/10/16	BBB-	10	100,76	0,00	114		100	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	23	100,72	100,78	54	48	5	0
XS0679564947	BNP 14/10/16	A+	205	99,38	0,00	61		47	
XS0272359489	BEI 3,875% 15/10/16	AAA	92	104,12	104,16	-14	-18	-28	-32
IT0004960057	ISP 2,6% 16/10/16	BBB	35	101,86	102,27	77	38	63	24
IT0004960040	ISP 2,3% 16/10/16	BBB	30	101,56	101,91	77	43	63	29
IT0004851728	UBI STEP 19/10/16	BBB-	13	104,35	104,75	121	83	107	69
IT0001267217	ISP 19/10/16	BBB	0	104,70	106,30	90	-58	76	-72
XS0877622380	BMW 1% 24/10/16	A	17	100,42	100,70	60	33	45	19
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	26.608	102,06	102,08	70	69	56	55
IT0006716317	RBS 26/10/16	BBB+	25	100,10	100,25	27	13	13	-1
XS0272770396	GE 4,125% 27/10/16	AA-	12	104,08	104,19	24	14	10	0
XS0550667876	CS STEP 29/10/16	BBB	12	102,52	102,67	32	18	18	4
IT0004963663	BNL FLOAT 31/10/16	BBB	2	100,74	100,96	31	11	17	-3
IT0004644602	UCG FLOAT 29/10/16	BBB	219	101,87	102,00	73	61	59	47
ES00000123J2	BONOS 4,25% 31/10/16	BBB	15	104,51	104,54	1	-2	-13	-16
IT0004532187	ISP FLOAT 30/10/16	BBB	390	101,81	102,07	68	44	54	30
IT0003745400	ISP 4,1% 02/11/16	BBB	27	0,00	0,00				
XS0463509959	A2A 4,5% 02/11/16	BBB-	43	104,21	104,45	54	32	40	18
IT0005053456	MPS 1,1% 03/11/16	B-	119	99,23	99,44	183	163	169	149
IT0004767049	ISP FLOAT 04/11/16	BBB	18	103,93	104,35	58	20	44	6
IT0006716762	RBS 04/11/16	BBB+	39	100,08	106,00	29	-493	15	-507
IT0006716580	HSBC 04/11/16	A	58	99,64	99,98	35	3	21	-11
XS0690928022	BNP 09/11/16	A+	9	98,80	99,79	111	19	97	5
IT0004960826	BTP 2,75% 15/11/16	BBB-	690	103,00	103,01	3	2	-11	-12
IT0004965841	MPS 3% 18/11/16	B-	92	100,93	101,12	215	198	201	183
IT0004854623	MPS 4,1% 19/11/16	B-	18	102,16	102,40	214	192	199	178
XS0467864160	ISP 3,75% 23/11/16	BBB	245	103,56	103,61	57	53	43	38
IT0004851710	UBI FLOAT 23/11/16	BBB-	59	102,14	102,54	95	59	80	45
FR0011857218	OAT 0,25% 25/11/16	AA	15	100,52	100,54	-21	-23	-35	-37
IT0004967383	UCG 2,3% 29/11/16	BBB	298	101,82	102,26	69	31	55	17
IT0004865033	ISP 3% 30/11/16	BBB	2	102,49	102,94	81	43	67	28
IT0004776438	BNL 30/11/16	BBB	30	101,09	102,05	104	21	90	7
XS0551319964	NORDEA STEP 30/11/16	AA-	39	102,37	102,68	39	12	24	-2
IT0004967276	MPS 2,8% 02/12/16	B-	460	100,80	100,85	209	205	195	190
IT0004774995	ISP FLOAT 05/12/16	BBB	17	103,75	104,20	61	23	47	9
IT0004866361	ISP 3,25% 04/12/16	BBB	73	102,81	103,00	80	64	66	50
IT0006717141	HSBC 03/12/16	A	63	99,60	99,88	37	13	23	-2
IT0006506007	BEI ZC 06/12/16	AAA	196	99,91	100,07	8	-6	-7	-21
IT0001288155	UCG STEP 09/12/16	BBB	18	135,36	0,00	166		152	
IT0006709056	BAR FLOAT 15/12/16	BBB-	1	99,60	0,00	71		57	
IT0004987191	BTP 1,5% 15/12/16	BBB-	1.373	101,73	101,74	4	3	-10	-11
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	85	100,65	100,73	57	51	5	-2
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	191	103,02	103,09	57	51	4	-1
XS1004918774	UCG 2,25% 16/12/16	BBB	25	102,02	102,11	54	47	40	32
DE0001137487	SCHATZ 0% 16/12/16	AAA	13	100,30	100,33	-25	-28	-40	-42
XS0543567571	RBS 17/12/16	BBB+	2	99,23	99,59	101	71	87	56
XS0460430142	ISP 18/12/16	BBB	551	101,67	101,79	59	49	45	35
IT0004655970	ISP FLOAT 17/12/16	BBB	53	101,78	0,00	58		44	
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	65	99,89	100,58	259	201	245	186
IT0006721630	SOC GEN 22/12/16	A	0	98,52	99,50	125	42	110	27
IT0006717349	RBS 23/12/16	BBB+	9	102,70	103,72	76	-8	61	-22
IT0004555576	ISP FLOAT 23/12/16	BBB	13	102,70	102,94	60	40	45	26
IT0004781362	ISP FLOAT 28/12/16	BBB	93	106,39	106,81	62	28	47	14
XS0713839461	BNP 29/12/16	A+	3	99,42	100,38	115	36	100	21
XS0712970127	BNP 29/12/16	A+	179	99,27	99,60	60	33	45	18
IT0004659758	UBI FLOAT 30/12/16	BBB-	768	102,21	102,22	70	69	56	55
IT0004974322	ISP 1,8% 30/12/16	BBB	32	101,17	101,63	84	46	69	32
DE0001135317	BUND 3,75% 04/01/17	AAA	8	105,02	105,04	-28	-30	-43	-44
IT0006717331	RBS 04/01/17	BBB+	11	100,08	100,40	42	16	27	2
FR0010397927	VEOLIA 4,375% 16/01/17	BBB	0	104,57	105,44	75	10	61	-5
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	9	105,38	105,47	62	55	8	1
IT0004872765	ISP 18/01/17	BBB	92	102,82	0,00	115		100	
XS0480133338	RBS 4,875% 20/01/17	BBB+	10	105,60	105,63	49	47	34	32
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	24	107,22	107,33	36	28	21	13
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	10	100,12	100,22	-9	-17	-24	-32
XS0441736625	BEI FLOAT 27/01/17	AAA	188	100,49	100,54	-27	-30	-41	-45
IT0004984610	BNL FLOAT 31/01/17	BBB	30	100,72	100,99	31	10	16	-5
IT0004882764	ISP 31/01/17	BBB	22	98,94	99,97	81	2	66	-13
ES00000120J8	BONOS 3,8% 31/01/17	BBB	32	104,95	104,99	4	1	-11	-14
XS0564046786	RBS 31/01/17	BBB+	22	98,40	99,50	160	74	145	59

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ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004874985	UBI STEP 31/01/17	BBB-	12	103,50	103,70	124	109	109	94
IT0004887276	UCG 31/01/17	BBB	970	99,56	99,60	69	66	55	52
IT0004886286	BNL FLOAT 31/01/17	BBB	13	101,57	0,00	31		16	
IT0004669575	UCG FLOAT 31/01/17	BBB	209	102,31	102,48	87	75	73	60
IT0004164775	BTP 4% 01/02/17	BBB-	1.483	105,19	105,21	5	4	-10	-11
IT0004672199	ISP IL 03/02/17	BBB	16	100,85	0,00	83		68	
IT0004983612	MPS 03/02/17 in USD	B-	27	95,05	95,88	610	540	554	484
IT0004983661	MPS 2,5% 03/02/17	B-	247	100,27	100,43	229	217	214	202
IT0004983554	MPS 2,75% 03/02/17	B-	30	100,55	100,95	232	202	218	187
IT0004785314	ISP FLOAT 06/02/17	BBB	48	104,75	105,20	65	32	50	17
IT0004983059	ISP 1,75% 10/02/17	BBB	38	101,16	101,29	88	78	73	63
XS0287409212	REPSOL 4,75% 16/02/17	BBB-	100	105,22	105,80	87	46	72	31
XS0747771128	TERNA 4,125% 17/02/17	BBB	100	104,69	105,40	65	15	50	0
XS0729798263	BNP 20/02/17	A+	6	98,68	99,68	97	23	82	8
IT0006515628	BEI 2,53734% 20/02/17	AAA	4	38,10	38,44	72	7	57	-8
IT0004677008	ISP 21/02/17	BBB	7	98,10	98,60	140	103	125	88
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	7	104,49	105,19	95	45	80	30
IT0004991987	MPS 3,75% 24/02/17	B-	6	101,90	102,20	234	212	219	197
IT0005089955	CTZ ZC 27/02/17	BBB-	1.524	99,89	99,90	8	7	-7	-8
IT0004680804	UCG FLOAT 28/02/17	BBB	120	102,97	103,10	96	86	81	71
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	1.733	98,85	98,99	83	73	68	58
IT0004892599	BNL FLOAT 28/02/17	BBB	8	101,66	0,00	32		17	
IT0004690092	UCG FLOAT 28/02/17	BBB	12	103,20	103,41	104	89	89	74
IT0004584204	CCT FLOAT 01/03/17	BBB-	2.729	100,34	100,36	9	9	-6	-6
XS0212843352	GS 02/03/17	A-	19	99,96	100,21	20	2	5	-13
IT0004793789	ISP FLOAT 02/03/17	BBB	41	103,62	104,11	70	36	55	21
XS0490739686	BEI 3,125% 03/03/17	AAA	28	104,59	104,66	-14	-19	-29	-34
XS0213927667	ISP FLOAT 03/03/17	BBB	27	99,56	99,72	37	26	22	11
IT0004682545	ISP STEP 03/03/17	BBB	279	104,62	104,72	83	76	68	61
IT0004572811	ISP FLOAT 04/03/17	BBB	45	101,84	102,50	68	22	53	7
IT0004882962	MPS FLOAT 04/03/17	B-	93	101,28	101,48	224	210	209	195
XS0754588787	UCG 4,875% 07/03/17	BBB	100	105,87	106,05	68	56	53	41
DE0001137495	SCHATZ 0% 10/03/17	AAA	90	100,36	100,39	-25	-27	-41	-43
IT0004992282	ISP 1,5% 10/03/17	BBB	8	100,83	101,08	91	73	76	58
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	35	101,53	101,60	68	63	9	4
IT0004992209	MPS 3% 21/03/17	B-	118	100,93	101,17	234	218	219	203
IT0004992613	MPS 2,5% 21/03/17	B-	600	100,26	100,37	232	224	216	209
IT0004992662	MPS 2,75% 21/03/17	B-	108	100,61	100,85	232	215	217	200
IT0004992779	MPS 2,65% 21/03/17	B-	216	100,40	100,59	237	223	222	208
IT0004979081	UCG 2% 27/03/17	BBB	167	101,33	101,65	108	86	93	71
IT0005001778	BNL FLOAT 25/03/17	BBB	2	100,80	101,10	32	11	17	-4
IT0004896178	UCG 28/03/17	BBB	500	98,85	98,90	81	78	66	63
IT0006718750	RBS 28/03/17	BBB+	37	102,30	103,50	143	61	127	46
XS0750403429	BNP FLOAT 30/03/17	A+	37	101,04	101,43	36	10	21	-6
XS0736025056	ISP IL 30/03/17	BBB	9	101,78	103,40	176	67	161	52
IT0004694086	ISP 31/03/17	BBB	123	101,51	102,09	43	4	28	-11
IT0004695018	ISP STEP 31/03/17	BBB	256	104,92	105,06	89	80	74	65
IT0004689755	MB FLOAT 31/03/17	BBB-	648	103,36	103,43	83	78	68	63
IT0004587363	BP 3,625% 31/03/17	BBB+	50	103,82	104,57	101	51	85	36
XS0495891821	BOA ML 4,75% 03/04/17	BBB+	17	106,41	106,49	41	36	26	21
IT0004800915	ISP FLOAT 03/04/17	BBB	105	103,14	103,63	74	41	59	26
IT0004804933	ISP FLOAT 03/04/17	BBB	33	104,33	0,00	80		65	
IT0005001406	ISP 1,4% 09/04/17	BBB	10	100,69	101,10	94	66	78	51
XS0596124767	ISP IL 13/04/17	BBB	31	100,67	102,98	70	-80	54	-96
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	46	100,30	100,42	68	60	7	-1
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	6	104,79	104,99	25	12	9	-3
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	13.765	102,71	102,73	54	52	38	37
XS0775870982	RENAULT 4,25% 27/04/17	BBB	46	105,15	105,26	89	82	74	67
ES0000012412	BONOS 2,1% 30/04/17	BBB	13	103,15	103,19	8	6	-7	-9
IT0004793474	BTP 4,75% 01/05/17	BBB-	923	107,31	107,32	8	8	-7	-8
XS0763010344	BNP FLOAT 30/04/17	A+	4	100,04	101,04	94	29	78	14
IT0004708472	UCG FLOAT 29/04/17	BBB	138	103,92	104,00	95	90	79	74
IT0005009763	BNL FLOAT 30/04/17	BBB	4	100,85	101,17	31	11	16	-4
IT0004809585	MPS 4,4% 30/04/17	B-	13	103,38	103,56	219	208	204	192
IT0005009789	BNL 1,5% 30/04/17	BBB	6	101,72	0,00	40		24	
GB00B6HZ5375	RBS IL 29/04/17	BBB+	0	101,32	102,50	213	137	197	122
XS0605994242	MB 29/04/17	BBB-	116	99,30	99,55	81	65	66	49
NL0009403229	RBS 03/05/17	BBB+	9	99,03	0,00	99		83	
IT0004703952	ISP STEP 03/05/17	BBB	91	105,17	105,68	92	61	77	45
XS0757385280	ISP 04/05/17	BBB	3	101,96	0,00	74		58	
IT0004808702	ISP FLOAT 04/05/17	BBB	17	102,05	102,58	74	41	59	25
IT0004812142	UCG 4% 09/05/17	BBB	23	104,50	0,00	112		96	
IT0005012536	MPS 2,5% 12/05/17	B-	249	100,22	100,30	236	231	220	215
IT0005012403	MPS 2% 12/05/17	B-	181	99,88	100,16	208	190	192	174
IT0005012635	MPS 2,6% 12/05/17	B-	94	100,50	100,69	228	216	212	200
IT0005023459	BTP 1,15% 15/05/17	BBB-	623	101,69	101,75	10	6	-6	-10

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IT0005010415	ISP 1,2% 15/05/17	BBB	6	100,41	100,78	94	71	78	55
XS0300196879	ISP FLOAT 18/05/17	BBB	90	99,32	99,37	44	41	28	25
IT0004713852	UCG FLOAT 20/05/17	BBB	36	101,57	102,07	71	40	55	25
IT0006719469	RBS STEP 26/05/17	BBB+	8	106,93	0,00	109		93	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	6	107,20	107,26	71	67	7	3
IT0004920481	BNL FLOAT 31/05/17	BBB	15	101,80	102,14	31	11	16	-5
IT0004703317	BP 31/05/17	BB-	40	103,33	103,60	218	202	203	186
IT0004717333	ISP STEP 31/05/17	BBB	127	105,43	105,96	95	64	79	48
IT0004713787	MB FLOAT 31/05/17	BBB-	690	104,27	104,42	86	77	70	61
IT0004920374	BNL 31/05/17	BBB	72	98,87	99,10	96	81	80	65
IT0004820426	BTP 4,75% 01/06/17	BBB-	835	107,67	107,68	9	8	-7	-7
GB00B6HZ3R74	RBS 02/06/17	BBB+	1	98,35	98,55	102	89	86	73
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	1	105,89	0,00	109		93	
IT0004814098	ISP FLOAT 05/06/17	BBB	23	103,52	104,06	82	50	67	34
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	13	101,40	101,48	-9	-14	-25	-30
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	25	106,59	107,03	138	113	74	48
XS1075471265	RENAULT FLOAT 13/06/17	BBB	634	98,75	100,00	134	58	118	42
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	6	101,50	101,58	73	68	8	3
XS0626808223	GE FLOAT 15/06/17	AA-	30	101,07	101,14	7	3	-9	-13
XS0626808496	GE 3,625% 15/06/17	AA-	4	105,53	105,67	33	25	17	9
XS0304508921	ISP 4,75% 15/06/17	BBB	100	106,74	106,94	71	60	55	44
IT0004809809	CCT FLOAT 15/06/17	BBB-	789	104,07	104,09	-5	-6	-21	-22
DE0001104602	SCHATZ 0% 16/06/17	AAA	17	100,43	100,45	-25	-27	-41	-42
XS0306644344	ENEL 5,25% 20/06/17	BBB	83	107,94	108,29	54	35	38	19
IT0004931371	BNL 28/06/17	BBB	91	98,47	98,58	90	83	74	67
XS0789291548	BNP FLOAT 29/06/17	A+	2	101,92	102,19	20	4	4	-12
XS0791302143	BNP FLOAT 29/06/17	A+	6	98,66	99,66	79	20	63	4
XS0789997649	ISP FLOAT 29/06/17	BBB	3	104,05	0,00	87		71	
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	13	100,00	101,02	100	40	84	25
IT0004614654	ISP 30/06/17	BBB	8	103,34	0,00	79		63	
IT0006715483	BAR 30/06/17	BBB-	133	100,15	100,20	23	20	7	4
IT0005021214	MPS 2% 30/06/17	B-	20	99,80	100,09	212	195	196	179
IT0004611932	ISP FLOAT 30/06/17	BBB	646	99,08	99,20	83	76	67	60
IT0005021099	MPS 2% 30/06/17	B-	62	99,80	100,10	212	194	196	178
IT0004725914	UCG FLOAT 30/06/17	BBB	50	103,41	103,67	114	99	98	83
IT0005021131	MPS 2% 30/06/17	B-	54	100,01	100,44	199	174	183	158
IT0005025363	ISP 1% 03/07/17	BBB	8	100,10	0,00	94		78	
IT0004816499	MPS 3,9% 02/07/17	B-	4	103,03	103,43	211	188	195	172
XS0787655181	ISP FLOAT 04/07/17	BBB	9	105,08	105,64	82	51	66	35
DE000A0MFJX5	KFW 4,125% 04/07/17	AAA	10	107,43	107,54	-14	-20	-30	-36
IT0004727274	ISP 4,1% 04/07/17	BBB	137	105,30	105,81	101	72	85	56
DE0001135333	BUND 4,25% 04/07/17	AAA	85	107,84	107,89	-25	-27	-41	-43
DE000UB8DSR5	UBS 7% 06/07/17	A	50	111,01	112,01	63	10	47	-6
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	25	105,81	106,30	221	194	205	178
XS0514557973	ISP 12/07/17	BBB	39	101,93	102,48	89	58	73	42
IT0005026247	MPS 1,55% 18/07/17	B-	2	98,96	0,00	215		199	
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	28	95,62	95,92	475	456	408	389
IT0005026148	MPS 1,35% 18/07/17	B-	26	98,77	99,43	206	168	190	152
DE000A1HJLN2	BMW 1% 18/07/17	A	13	100,65	100,83	63	53	47	37
IT0004723893	BP 21/07/17	BB-	85	103,08	103,65	224	191	207	175
XS0554704303	GBLBO Rbs 25/07/17	BBB+	19	97,36	98,49	189	124	173	108
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	8	103,40	104,55	174	110	158	94
IT0004738081	UCG IL 29/07/17	BBB	0	101,38	102,25	182	133	166	117
IT0004740350	UCG FLOAT 31/07/17	BBB	64	103,45	103,75	118	101	101	85
IT0005029100	ISP 1% 31/07/17	BBB	6	99,92	100,88	104	51	88	35
IT0005026320	DB 1,25% 30/07/17	BBB+	8	100,33	101,08	106	65	90	49
IT0004984198	UCG 2% 31/07/17	BBB	249	101,66	101,82	107	98	91	82
DE000UB2F5S4	UBS 4% 31/07/17	A	13	106,00	106,13	66	59	49	42
IT0004827439	UCG 31/07/17	BBB	765	97,92	98,03	117	110	100	94
ES0000012783	BONOS 5,5% 30/07/17	BBB	171	109,77	109,82	10	7	-6	-9
IT0004826449	ISP 31/07/17	BBB	17	104,19	0,00	-83		-100	
IT0004841273	ISP 5,15% 01/08/17	BBB	11	107,43	107,99	99	70	83	54
IT0004826852	ISP FLOAT 01/08/17	BBB	11	106,03	106,60	86	55	70	39
IT0003242747	BTP 5,25% 01/08/17	BBB-	1.473	109,36	109,37	9	8	-7	-8
IT0004745581	ISP 4,2% 03/08/17	BBB	2	0,00	0,00				
IT0004619364	ISP FLOAT 03/08/17	BBB	348	103,60	103,89	99	83	83	67
IT0004839020	MB 10/08/17	BBB-	29	101,50	102,29	117	73	100	57
US298785GN08	BEI 1% 17/08/17 in USD	AAA	49	100,39	100,46	79	75	9	6
XS0649519716	BEI ZC 24/08/17	AAA	25	99,66	100,98	18	-52	2	-68
IT0005126989	CTZ ZC 30/08/17	BBB-	1.734	99,74	99,76	14	13	-3	-4
XS0525459433	RBS 31/08/17	BBB+	248	99,03	99,72	91	54	75	38
IT0004626914	ISP FLOAT 01/09/17	BBB	244	103,74	106,98	100	-64	83	-81
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	15	99,99	100,08	76	71	5	0
IT0004628050	ISP FLOAT 03/09/17	BBB	44	104,02	106,98	86	-63	70	-79
IT0004842701	ISP 5% 11/09/17	BBB	8	0,00	0,00				
IT0004750268	ISP 5,4% 12/09/17	BBB	70	108,25	108,81	106	78	89	61
IT0004842685	ISP 5% 12/09/17	BBB	216	107,38	107,84	111	88	94	72

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Titoli a Breve Termine



ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004842719	ISP FLOAT 12/09/17	BBB	6	105,62	106,20	92	63	76	46
IT0004750615	UCG 13/09/17	BBB	1.612	98,17	98,19	96	95	79	78
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	184	95,61	95,90	454	438	383	367
EU000A1G0AU4	EFSF 1,625% 15/09/17	AA	13	103,36	103,43	-11	-14	-27	-31
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	33	100,61	100,66	81	78	9	7
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	152	108,70	108,76	-18	-21	-35	-37
IT0005039349	MPS 1,35% 15/09/17	B-	134	98,48	98,63	216	208	199	191
IT0004085210	BTP IL 15/09/17	BBB-	205	104,70	104,80	73	68	56	52
US36962G3H54	GE 5,625% 15/09/17 in USD	AA-	8	107,27	108,59	178	112	107	41
FR0011321447	RENAULT 4,625% 18/09/17	BB+	46	106,46	106,65	124	115	108	98
XS0617319032	GBLB FLOAT 18/09/17	BBB+	31	97,07	97,25	191	182	175	165
IT0004755119	UCG FLOAT 21/09/17	BBB	88	99,61	100,11	107	81	90	64
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,76	102,90	129	72	112	55
IT0004739576	MPS 29/09/17	B-	178	102,50	102,68	310	301	294	284
NL0009560002	RBS 30/09/17	BBB+	22	98,16	0,00	94		77	
IT0004762586	UCG 30/09/17	BBB	1.605	100,12	100,19	93	90	76	73
XS0525426184	RBS 30/09/17	BBB+	368	99,01	99,70	91	55	74	39
IT0004846579	MPS 4,9% 01/10/17	B-	6	104,91	105,16	235	223	218	206
NL0009560010	RBS STEP 30/09/17	BBB+	3	103,71	0,00	119		102	
IT0004849300	ISP 4,8% 03/10/17	BBB	99	107,32	107,89	106	78	89	61
IT0004849342	ISP 4,8% 04/10/17	BBB	13	107,32	107,89	106	79	89	62
IT0004633993	ISP FLOAT 04/10/17	BBB	118	103,36	103,82	103	81	87	64
IT0004849334	ISP FLOAT 05/10/17	BBB	38	105,96	106,34	85	67	68	50
IT0004849318	ISP 4,8% 05/10/17	BBB	134	107,41	107,98	102	75	85	58
IT0004760655	ENI 4,875% 11/10/17	A-	738	108,64	108,75	54	49	37	32
IT0004760648	ENI FLOAT 11/10/17	A-	92	104,60	104,78	35	26	18	10
IT0005043002	MPS 1,3% 13/10/17	B-	18	98,25	99,35	219	163	202	146
IT0005043168	MPS 1,3% 13/10/17	B-	8	98,29	98,98	217	182	200	165
XS0308505055	BEI 4,75% 15/10/17	AAA	59	109,91	109,97	-14	-17	-31	-34
IT0004652175	CCT FLOAT 15/10/17	BBB-	3.127	101,39	101,42	-2	-4	-19	-21
IT0004851231	ISP FLOAT 25/10/17	BBB	116	105,94	106,08	93	86	76	69
FR0010517417	OAT 4,25% 25/10/17	AA	115	109,11	109,13	-19	-20	-36	-37
IT0004761356	MPS 27/10/17	B-	127	102,72	103,00	324	310	307	292
XS0535364680	RBS 29/10/17	BBB+	324	98,95	99,64	89	55	71	37
IT0004762578	UCG FLOAT 31/10/17	BBB	623	101,80	101,92	94	88	76	71
IT0004767577	UCG 31/10/17	BBB	387	101,71	101,91	103	93	86	76
IT0004853641	UCG STEP 31/10/17	BBB	12	106,44	106,74	120	105	103	88
IT0004854060	UCG ZC 31/10/17	BBB	655	97,64	97,73	117	113	100	95
IT0004763782	UCG ZC 31/10/17	BBB	28	97,51	98,15	124	91	107	74
IT0004854672	BNL 31/10/17	BBB	34	99,29	99,90	92	62	74	44
IT0004853989	BNL 31/10/17	BBB	146	99,31	99,54	81	69	63	52
ES00000126V0	BONOS 0,5% 31/10/17	BBB	11	100,69	100,74	16	14	-1	-3
IT0004867070	BTP 3,5% 01/11/17	BBB-	3.199	106,99	107,02	11	10	-6	-8
IT0004643588	ISP FLOAT 05/11/17	BBB	29	103,74	104,73	92	46	75	28
IT0004643596	ISP FLOAT 04/11/17	BBB	87	103,73	104,14	93	74	76	56
IT0004854094	ISP 4% 05/11/17	BBB	146	105,93	106,37	110	89	93	72
IT0004853757	ISP FLOAT 05/11/17	BBB	8	103,93	104,53	96	67	78	50
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	16.880	103,82	103,86	70	68	52	50
XS1137512312	MB 0,875% 14/11/17	BBB-	100	99,95	100,03	90	86	72	69
IT0004965791	ISP 2,6% 15/11/17	BBB	64	103,07	103,65	111	84	94	67
IT0004772676	UCG ZC 16/11/17	BBB	159	97,67	97,76	113	109	96	91
XS0835345082	MB 21/11/17	BBB-	37	101,80	102,09	111	97	93	79
IT0004771710	MPS STEP 30/11/17	B-	70	105,49	105,79	328	314	310	296
IT0004866684	BNL 30/11/17	BBB	5	100,05	101,05	85	38	67	20
IT0004867799	BNL 30/11/17	BBB	17	100,05	101,05	85	38	67	20
IT0004777121	UCG 5% 30/11/17	BBB	361	107,76	107,98	131	121	113	103
XS0697341203	MB 30/11/17	BBB-	1.759	98,30	98,40	118	113	100	95
IT0004868953	BNL 30/11/17	BBB	93	98,97	99,06	86	82	68	64
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	1	102,65	102,73	-11	-14	-29	-32
IT0004866346	ISP FLOAT 04/12/17	BBB	10	103,09	103,70	98	69	80	52
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	350	105,25	105,91	187	157	169	139
IT0004866551	BP FLOAT 06/12/17	BB-	514	103,77	103,95	250	242	232	224
XS0556045259	MB 07/12/17	BBB-	86	97,85	99,47	121	45	103	27
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	10	104,53	106,09	281	209	263	191
IT0004650740	ISP FLOAT 10/12/17	BBB	44	103,32	108,00	95	-111	77	-129
XS0695633767	ISP 09/12/17	BBB	17	100,90	101,65	101	67	83	48
IT0004783046	MB ZC 12/12/17	BBB-	127	97,87	97,98	100	95	82	77
XS0558939269	BEI 2% 15/12/17 in USD	AAA	49	102,41	102,48	88	85	11	8
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	495	100,26	100,34	88	84	10	7
IT0004776230	UCG FLOAT 19/12/17	BBB	570	101,68	101,85	110	103	92	84
IT0003974760	MB FLOAT 21/12/17	BBB-	29	98,53	98,77	91	80	73	62
IT0005021529	UCG STEP 27/12/17	BBB	62	100,57	100,77	112	103	93	84
IT0005004855	UCG STEP 23/12/17	BBB	171	101,32	101,52	130	121	112	103

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Titoli a Breve Termine



ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004873425	BNP 28/12/17	A+	10	99,26	100,26	102	56	84	38
IT0004873151	BNL 28/12/17	BBB	15	99,90	100,15	93	81	74	63
IT0004991961	UCG STEP 28/12/17	BBB	260	101,82	102,30	145	124	127	105
IT0005002164	MPS ZC 29/12/17	B-	33	92,75	95,37	351	218	333	200
IT0004980329	BNL FLOAT 30/12/17	BBB	5	98,62	0,00	91		72	
DE0001135341	BUND 4% 04/01/18	AAA	31	109,54	109,60	-24	-26	-43	-45
XS0863482336	UCG 3,375% 11/01/18	BBB	300	105,62	105,69	85	82	67	64
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	100	111,01	111,05	-18	-20	-37	-39
XS0484565709	BEI FLOAT 15/01/18	AAA	124	100,27	100,36	-12	-16	-31	-35
IT0005058463	ITA 0,75% 15/01/18	BBB-	1.098	101,32	101,34	17	16	-2	-3
XS0340180149	GE 5,375% 16/01/18	AA-	8	111,17	111,29	43	38	24	19
IT0003422844	BNL 4,75% 17/01/18	BBB	2	109,43	0,00	57		38	
IT0004871973	ISP FLOAT 18/01/18	BBB	7	103,18	103,80	101	74	82	55
IT0004669393	UCG FLOAT 18/01/18	BBB	52	104,01	104,25	138	128	119	109
XS1070681397	BP 2,375% 22/01/18	BB-	340	99,81	100,15	246	230	227	212
IT0004872823	ISP FLOAT 21/01/18	BBB	39	103,20	103,83	101	74	82	55
XS0905797113	RENAULT 2,875% 22/01/18	BBB	53	103,74	103,99	121	110	102	91
IT0001197083	UBI ZC 30/01/18	BBB-	119.000	96,25	96,50	168	157	149	138
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	34	109,79	109,84	25	23	6	4
IT0004874654	MB 31/01/18	BBB-	729	98,25	98,30	88	85	69	66
IT0004886781	BNL 31/01/18	BBB	38	98,00	98,90	88	48	68	29
IT0004273493	BTP 4,5% 01/02/18	BBB-	1.153	109,99	110,02	17	16	-2	-3
EU000A1G0A99	EFSS 1,25% 05/02/18	AA	33	103,21	103,30	-13	-16	-32	-36
IT0004887508	ISP FLOAT 08/02/18	BBB	48	101,98	102,62	102	75	83	55
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	100	102,51	103,98	229	165	147	84
XS0083595636	BEI 5,5% 15/02/18	AAA	10	112,97	113,21	0	-10	-20	-29
IT0004794159	ENEL FLOAT 20/02/18	BBB	293	106,23	106,48	36	25	16	6
IT0004794142	ENEL 4,875% 20/02/18	BBB	1.032	109,69	109,75	73	71	54	51
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BB-	100	108,46	109,02	241	218	221	198
IT0005085185	MPS 1,9% 23/02/18	B-	205	99,33	99,72	219	202	199	183
FR0012634558	OAT 0% 25/02/18	AA	5	100,35	100,37	-14	-15	-34	-35
IT0004884794	MB FLOAT 25/02/18	BBB-	45	100,86	100,98	104	99	85	79
IT0004889165	BP 27/02/18	BB-	2.134	99,87	99,94	175	172	155	152
XS0739180908	UCG 06/03/18	BBB	50	107,28	107,98	-65	-93	-85	-112
IT0004796451	ISP STEP 06/03/18	BBB	71	108,39	109,05	107	81	87	61
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	243	110,49	110,89	280	264	260	244
XS0874839086	GE 1,625% 15/03/18	AA-	4	102,82	103,04	46	37	26	17
IT0004787476	UCG 6,1% 16/03/18	BBB	95	111,41	111,70	131	120	111	100
IT0004899362	BNL FLOAT 28/03/18	BBB	78	99,87	99,90	24	23	4	3
IT0005087009	MPS 2% 31/03/18	B-	167	99,65	100,02	215	199	194	179
IT0004907843	BTP 3,5% 01/06/18	BBB-	990	108,57	108,61	25	24	3	2
XS0860596575	BMW 1,5% 05/06/18	A	5	101,81	102,11	81	70	59	48
IT0004361041	BTP 4,5% 01/08/18	BBB-	3.585	111,89	111,93	26	24	3	2
XS0173501379	BMW 5% 06/08/18	A	24	111,68	111,91	80	73	58	50
XS1105264821	BMW 0,5% 05/09/18	A	10	99,08	99,24	82	77	59	53
IT0004890882	BTP IL 15/09/18	BBB-	184	105,76	105,91	59	54	35	30
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	33	103,64	106,00	275	195	179	98
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	271	110,55	110,81	306	298	279	271
XS1044894944	BP 3,5% 14/03/19	BB-	120	102,22	102,51	281	272	252	243
XS1051696398	MPS 3,625% 01/04/19	B-	500	101,05	101,49	330	316	300	287
XS1015212811	BMW 1,625% 17/07/19	A	33	102,34	102,79	99	87	66	54
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	302	106,00	106,53	286	273	169	155
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	37	105,86	0,00	284		164	
IT0005059362	ISP STEP 24/12/19 in USD	BBB	73	98,06	98,98	268	244	144	121
XS0968316256	BMW 2% 04/09/20	A	77	103,75	104,14	121	113	75	67
DE000A1ZZ010	BMW 0,625% 20/04/22	A	21	94,63	95,66	149	132	82	65
XS1105276759	BMW 1,25% 05/09/22	A	53	98,10	98,53	154	148	82	75
XS0877622034	BMW 2,375% 24/01/23	A	50	105,01	105,82	164	153	86	75
XS1015217703	BMW 2,625% 17/01/24	A	33	106,67	107,25	175	168	85	78
XS1168962063	BMW 1% 21/01/25	A	7	92,28	93,51	192	176	90	75

Aggiornamento al 06/10/2015

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