

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
IT0006712274	BAR FLOAT 08/02/16	BBB-	0	99,60	100,26	3557	-1607	3583	-1582
IT0004887870	ISP 2,2% 08/02/16	BBB	19	100,02	0,00	72		98	
IT0004310626	UCG 11/02/16	BBB	24	100,10	100,12	25	-64	51	-38
IT0005086068	BOT ZC 12/02/16	BBB-	5.218	100,00	100,01	-16	-20	10	6
FR0010261388	VEOLIA 4% 12/02/16	BBB	2	100,07	100,18	112	-317	138	-291
IT0004565781	UCG FLOAT 16/02/16	BBB	109	100,06	100,07	44	16	70	42
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	18	100,13	100,18	92	-51		
IT0004007552	BNL 3,48% 17/02/16	BBB-	9	100,12	0,00	32		57	
XS0241120715	BEI 17/02/16	AAA	14	100,03	100,05	23	-29	48	-3
XS0245166367	GE FLOAT 22/02/16	AA-	29	100,00	100,02	5	-33	30	-9
XS0483310503	BAR FLOAT 26/02/16	BBB-	0	99,51	0,00	1028		1052	
IT0004576978	ENEL 3,5% 26/02/16	BBB	573	100,20	100,20	32	28	55	52
IT0004568371	UBI 3,15% 26/02/16	BBB-	149	100,16	100,20	59	-2	83	22
IT0004576994	ENEL FLOAT 26/02/16	BBB	207	100,02	100,07	30	-46	53	-22
IT0004687262	BNL STEP 28/02/16	BBB-	53	100,22	100,34	73	-89	97	-65
IT0004952641	MPS 3% 02/03/16	B-	150	100,00	100,15	296	104	319	127
IT0004883218	MPS 3,4% 04/03/16	B-	107	100,00	100,15	335	156	358	178
IT0004882970	MPS 3% 04/03/16	B-	106	100,00	100,15	296	116	319	139
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	10	100,02	100,15	311	156		
IT0004881469	MPS 3,5% 04/03/16	B-	69	100,00	100,15	345	165	368	188
IT0004698178	DEXIA 4,85% 07/03/16	BB	396	100,33	100,39	111	51	134	74
IT0004572167	UBI FLOAT 05/03/16	BBB-	378	100,16	100,18	42	20	65	43
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	202	100,05	100,08	-22	-58	0	-36
XS0573073235	ISP FLOAT 11/03/16	BBB	105	100,26	102,02	30	-1537	52	-1515
IT0006602871	BOA ML 13/03/16	BBB+	0	99,51	100,60	947	-69	969	-47
IT0004017080	BNL 3,714% 14/03/16	BBB-	2	100,37	0,00	34		56	
IT0005091472	BOT ZC 14/03/16	BBB-	3.712	100,02	100,02	-15	-17	6	5
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	5	100,18	100,23	66	23		
XS0503331323	BEI 2,625% 15/03/16	AAA	20	100,31	100,34	-14	-40	8	-18
IT0004582836	ISP FLOAT 22/03/16	BBB	40	100,00	0,00	28		49	
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	7.771	100,55	100,56	-281	-288	-261	-268
XS0497249184	CITI FLOAT 29/03/16	BBB+	0	100,38	102,16	59	-1049	79	-1029
IT0004697022	UCG FLOAT 31/03/16	BBB	219	100,43	100,46	39	20	59	40
IT0004587496	UCG FLOAT 31/03/16	BBB	104	100,26	100,29	36	17	56	37
XS0599093043	BNP 31/03/16	A+	47	99,77	0,00	395		415	
IT0006718842	SOC GEN 31/03/16	A	40	101,30	101,80	-512	-804	-492	-784
IT0004695950	BNL STEP 31/03/16	BBB-	16	100,51	102,33	64	-995	84	-975
XS0487908104	RBS 31/03/16	BBB+	20	99,93	99,97	45	19	65	39
IT0004801772	ISP FLOAT 03/04/16	BBB	93	100,61	103,04	27	-1267	47	-1248
IT0004895352	UBI STEP 05/04/16	BBB-	10	100,55	100,78	72	-63	91	-43
IT0006713264	BAR STEP 08/04/16	BBB-	10	100,19	0,00	292		311	
IT0004803497	UCG 11/04/16	BBB	19	100,42	100,49	49	11	68	30
IT0004898497	ISP 2,75% 10/04/16	BBB	118	100,44	100,97	37	-239	56	-221
IT0004803505	UCG 4,15% 11/04/16	BBB	19	100,73	100,80	27	-8	46	11
DE000DB08ME7	DB 11/04/16	BBB+	24	99,82	100,00	95	0	114	19
IT0004586472	ISP FLOAT 12/04/16	BBB	44	100,48	103,03	26	-1193	45	-1174
IT0005105132	BOT ZC 14/04/16	BBB-	421	100,05	100,05	-25	-27	-7	-9
IT0004712748	BTP 3,75% 15/04/16	BBB-	501	100,78	100,79	-21	-25	-3	-6
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	115	100,00	100,07	62	27		
XS0425743506	BEI 3,5% 15/04/16	AAA	51	100,74	100,80	-25	-55	-7	-36
IT0004591456	UCG FLOAT 15/04/16	BBB	29	100,47	100,53	48	18	67	36
IT0004594658	ISP FLOAT 19/04/16	BBB	25	100,50	101,50	26	-430	43	-413
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	54	100,78	101,79	16	-442	34	-424
XS0497460591	NORDEA 23/04/16	AA-	37	99,97	0,00	20		37	
IT0004709611	BNL STEP 29/04/16	BBB-	18	100,76	0,00	70		87	
IT0005020778	CTZ ZC 29/04/16	BBB-	2.736	100,02	100,03	-9	-12	7	4
IT0004707698	BNL FLOAT 29/04/16	BBB-	8	100,06	0,00	29		45	
ES00000122X5	BONOS 3,25% 30/04/16	BBB	21	100,82	100,85	-13	-23	3	-6
IT0004809577	MPS FLOAT 30/04/16	B-	10	99,85	100,25	336	169	352	185
IT0004809932	UCG 30/04/16	BBB	386	100,25	100,29	21	5	37	21
IT0004591795	ISP FLOAT 04/05/16	BBB	24	100,62	103,10	23	-892	39	-876
XS0491548870	DB 04/05/16	BBB+	94	99,95	99,98	20	8	36	24
IT0004808710	ISP 3,8% 04/05/16	BBB	57	100,86	0,00	38		54	
XS0426090485	RABOBANK 4,375% 05/05/16	AA-	3	100,41	101,72	265	-235	281	-219
XS0586129958	BAR IL 06/05/16	BBB-	0	100,70	0,00	968		984	
XS0625359384	GS 4,5% 09/05/16	BBB+	13	101,17	101,26	4	-29	19	-13
XS0927517911	VOLKS FLOAT 09/05/16	A	2	99,64	100,39	150	-135	166	-119
IT0006719378	SOC GEN IL 13/05/16	A	40	100,41	101,41	120	-231	136	-216
IT0004908858	ISP 3% 15/05/16	BBB	90	100,73	102,66	39	-616	55	-600
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.394	100,66	100,68	-9	-14	6	1
IT0004918774	ISP 15/05/16	BBB	40	100,33	0,00	27		42	
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	20	100,52	100,59	66	41	5	-20
IT0004909005	ISP 2,5% 15/05/16	BBB	102	100,59	102,52	39	-619	55	-604
XS0627824633	RBS 4,75% 18/05/16	BBB+	67	101,34	101,38	8	-6	23	9
IT0004908478	UBI 24/05/16	BBB-	30	100,10	100,27	41	-15	55	-1
IT0004923097	ISP 1,7% 30/05/16	BBB	16	100,41	0,00	41		55	
IT0006714403	BAR FLOAT 28/05/16	BBB-	223	100,56	100,80	26	-48	40	-34

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IT0004923113	ISP 2% 30/05/16	BBB	14	100,51	0,00	40		54	
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	10	101,44	101,66	27	-38	41	-24
IT0004719032	BNL STEP 31/05/16	BBB-	1	101,19	101,57	66	-47	80	-33
IT0004716871	ISP FLOAT 31/05/16	BBB	87	100,16	100,26	23	-8	37	6
IT0004607302	UCG FLOAT 31/05/16	BBB	362	99,91	99,96	28	12	42	26
IT0004717002	BNL FLOAT 31/05/16	BBB-	25	100,05	0,00	17		31	
IT0004712565	ISP FLOAT 01/06/16	BBB	34	100,95	0,00	25		39	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,05	0,00	606		619	
IT0004814973	ISP 4% 05/06/16	BBB	113	101,21	0,00	41		55	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	6	100,23	100,26	-41	-49	-28	-36
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	4.177	101,31	101,32	44	42	57	55
IT0004816937	UCG 5% 12/06/16	BBB	68	101,67	101,73	36	20	49	33
IT0004815715	UBI 3,8% 15/06/16	BBB-	18	101,07	101,47	84	-24	97	-11
IT0005023053	MPS 1,5% 16/06/16	B-	87	99,71	99,95	229	163	242	176
IT0004708274	ISP FLOAT 16/06/16	BBB	90	101,02	101,34	34	-52	47	-39
XS0508676417	CS FLOAT 22/06/16	BBB	22	100,02	100,56	197	55	209	68
NL0009056563	RBS ZC 26/06/16	BBB+	2	99,87	0,00	33		45	
IT0004618499	DEXIA 28/06/16	BB	40	99,15	99,40	254	191	266	203
IT0004618507	DEXIA 3,6% 28/06/16	BB	106	100,40	100,76	253	164	265	176
IT0004616014	UCG FLOAT 30/06/16	BBB	146	100,72	100,77	34	21	45	33
IT0004727613	BNL STEP 30/06/16	BBB-	0	100,84	0,00	214		226	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	30	99,91	100,65	44	-137	55	-125
XS0516340121	BEI STEP 30/06/16	AAA	19	101,00	101,07	5	-12	17	0
IT0004736713	BNL 3,55% 30/06/16	BBB-	10	101,33	0,00	28		39	
IT0004727662	ISP 30/06/16	BBB	73	99,52	100,22	119	-54	131	-42
IT0004518715	CCT FLOAT 01/07/16	BBB-	3.782	100,13	100,13	-5	-7	6	5
XS0787655009	ISP 4,5% 04/07/16	BBB	27	101,71	101,82	37	11	48	23
IT0004727167	ISP FLOAT 04/07/16	BBB	23	100,20	100,34	26	-7	37	4
IT0004931355	ISP 1,75% 10/07/16	BBB	32	100,56	100,70	45	14	56	24
IT0004931249	ISP 2,2% 10/07/16	BBB	22	100,79	100,90	37	13	48	23
NL0009487461	RBS 09/07/16	BBB+	0	102,40	0,00	190		201	
IT0004736325	BNL FLOAT 13/07/16	BBB-	4	100,24	0,00	19		29	
IT0004821499	MB 4,45% 13/07/16	BBB-	142	101,58	101,89	82	15	93	25
XS0630398534	BEI 2,875% 15/07/16	AAA	17	101,41	101,49	-28	-46	-18	-35
IT0004937675	ISP STEP 16/07/16	BBB	10	100,74	100,91	50	13	60	24
XS0640461793	BNP 20/07/16	A+	86	101,29	0,00	21		31	
XS0258132272	BEI IL 21/07/16	AAA	24	99,92	100,07	18	-15	28	-5
XS0133144898	ITA 5,75% 25/07/16	BBB-	23	102,65	102,75	14	-6	23	3
XS0618580590	BEI FLOAT 27/07/16	AAA	359	100,15	100,21	-31	-44	-22	-34
IT0004511959	UCG 4,25% 29/07/16	A+	50	101,89	102,36	33	-60	42	-51
IT0004746647	BNL FLOAT 29/07/16	BBB-	10	100,26	0,00	19		29	
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	70	100,21	0,00	259		268	
IT0004746779	BNL 3,5% 29/07/16	BBB-	60	101,59	0,00	23		32	
IT0004739782	ISP FLOAT 29/07/16	BBB	24	100,35	0,00	32		41	
IT0004826837	ISP FLOAT 01/08/16	BBB	25	102,24	105,04	22	-500	31	-491
ES00000123W5	BONOS 3,3% 30/07/16	BBB	147	101,64	101,68	-3	-11	6	-2
IT0004939119	BNL 2% 31/07/16	BBB-	6	100,86	0,00	26		35	
IT0004620867	UCG FLOAT 30/07/16	BBB	65	100,99	101,07	35	19	44	28
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.608	101,88	101,89	-5	-6	4	3
IT0004747538	ISP 05/08/16	BBB	13	99,83	100,53	134	-5	143	4
IT0004940026	ISP 2,35% 07/08/16	BBB	66	101,00	101,11	38	17	47	26
IT0004937816	DB 2,5% 08/08/16	BBB+	31	100,51	101,00	148	54	157	63
IT0004940042	ISP 2,7% 07/08/16	BBB	106	101,18	101,28	38	19	47	28
IT0004825763	MPS 4,45% 06/08/16	B-	395	100,60	100,96	326	256	335	264
IT0004825714	MPS 4,6% 06/08/16	B-	22	100,70	101,35	321	194	330	203
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	300	99,88	99,96	73	58	8	-7
IT0004743875	MB 3,7% 16/08/16	BBB-	14	101,52	0,00	82		90	
IT0005044976	CTZ ZC 30/08/16	BBB-	5.245	100,03	100,05	-6	-8	1	0
IT0004841513	ISP STEP 31/08/16	BBB	2	102,54	102,75	55	19	62	26
DE000A1K0UB7	KFW 2% 07/09/16	AAA	10	101,34	101,46	-25	-45	-18	-38
XS0811450757	MB 12/09/16	BBB-	20	100,99	0,00	53		60	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	10	102,67	102,72	71	64	5	-2
IT0004761950	BTP 4,75% 15/09/16	BBB-	483	102,94	102,96	-5	-8	1	-1
XS0736113340	BEI 1,875% 15/09/16	AAA	7	101,33	101,40	-28	-39	-22	-33
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	1	102,69	102,76	-37	-47	-30	-40
IT0004682107	BTP IL 15/09/16	BBB-	440	100,98	101,12	108	87	115	93
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	101,66	102,89	210	17	217	23
DE0001137479	SCHATZ 0% 16/09/16	AAA	214	100,27	100,30	-44	-48	-37	-41
IT0004953359	ISP 2,5% 18/09/16	BBB	98	101,30	101,87	41	-48	48	-41
IT0004953367	ISP 2,2% 18/09/16	BBB	28	101,03	101,25	54	20	61	26
XS0619513269	GBLB 23/09/16	BBB-	71	98,61	99,17	221	131	227	137
IT0004849276	UCG 4,25% 28/09/16	BBB	44	102,55	0,00	34		40	
IT0004638653	UCG FLOAT 30/09/16	BBB	287	101,36	101,43	28	18	34	23
IT0004959646	BNL FLOAT 30/09/16	BBB-	1	100,46	0,00	12		18	
IT0004632862	UBI STEP 30/09/16	BBB-	271	101,85	101,91	28	19	34	25
NL0009537851	RBS STEP 30/09/16	BBB+	64	102,53	0,00	40		45	

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NL0009537943	RBS 30/09/16	BBB+	22	101,71	0,00	40		45	
IT0004759632	BNL FLOAT 30/09/16	BBB-	10	100,16	0,00	13		19	
NL0009061357	RBS 4,3% 08/10/16	BBB+	18	102,64	0,00	44		49	
XS0615801742	MB 4,625% 11/10/16	BBB-	100	102,84	103,03	46	20	51	25
IT0004640212	UBI FLOAT 13/10/16	BBB-	31	100,76	0,00	79		84	
XS0679564947	BNP 14/10/16	A+	89	99,72	100,49	40	-70	45	-65
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	20	100,36	100,39	73	69	7	3
IT0004960057	ISP 2,6% 16/10/16	BBB	10	101,42	101,67	57	22	61	26
XS0272359489	BEI 3,875% 15/10/16	AAA	35	102,91	102,99	-26	-37	-22	-32
IT0004960040	ISP 2,3% 16/10/16	BBB	76	101,21	101,46	57	22	61	26
IT0004851728	UBI STEP 19/10/16	BBB-	7	103,23	103,55	90	46	95	51
IT0001267217	ISP 19/10/16	BBB	1	103,40	104,90	66	-134	71	-129
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	8.424	102,09	102,11	42	39	46	44
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	10	100,03	100,16	-1	-19	4	-14
XS0909787300	VOLKS 1% 26/10/16	BBB+	8	100,20	100,71	72	2	76	7
IT0006716317	RBS 26/10/16	BBB+	45	100,08	101,05	11	-120	16	-116
XS0272770396	GE 4,125% 27/10/16	AA-	30	103,01	103,07	0	-8	4	-4
XS0550667876	CS STEP 29/10/16	BBB	8	101,81	0,00	25		29	
ES00000123J2	BONOS 4,25% 31/10/16	BBB	26	103,21	103,23	-8	-11	-4	-7
IT0004532187	ISP FLOAT 30/10/16	BBB	713	101,55	101,61	30	22	34	26
IT0004644602	UCG FLOAT 29/10/16	BBB	328	101,63	101,71	30	19	34	23
IT0003745400	ISP 4,1% 02/11/16	BBB	11	102,62	102,90	57	20	61	24
XS0463509959	A2A 4,5% 02/11/16	BBB-	38	103,18	103,38	23	-3	27	1
IT0005053456	MPS 1,1% 03/11/16	B-	234	99,00	99,59	246	165	250	169
IT0004767049	ISP FLOAT 04/11/16	BBB	8	102,84	0,00	24		28	
IT0006716580	HSBC 04/11/16	A	52	99,83	100,99	23	-129	27	-125
IT0006716762	RBS 04/11/16	BBB+	105	100,09	100,10	11	9	14	13
XS0690928022	BNP 09/11/16	A+	4	99,02	100,00	129	0	133	4
IT0004960826	BTP 2,75% 15/11/16	BBB-	266	102,19	102,21	-6	-8	-3	-5
IT0004965841	MPS 3% 18/11/16	B-	536	100,00	100,08	300	289	303	292
IT0004854623	MPS 4,1% 19/11/16	B-	54	100,65	101,40	326	231	329	234
XS0467864160	ISP 3,75% 23/11/16	BBB	120	102,86	102,92	18	11	21	14
XS04851710	UBI FLOAT 23/11/16	BBB-	1	101,64	102,04	58	9	61	12
XS0434974217	LAFARGE 8,875% 24/11/16	BBB	17	105,67	106,58	171	66	174	68
FR0011857218	OAT 0,25% 25/11/16	AA	8	100,52	100,55	-39	-42	-36	-40
IT0004967383	UCG 2,3% 29/11/16	BBB	464	101,66	101,79	28	12	30	14
XS0551319964	NORDEA STEP 30/11/16	AA-	17	101,97	0,00	11		13	
IT0004776438	BNL 30/11/16	BBB-	15	101,00	101,65	78	-1	80	2
IT0004967276	MPS 2,8% 02/12/16	B-	3.244	99,70	99,76	317	309	319	311
IT0004866361	ISP 3,25% 04/12/16	BBB	74	102,24	102,54	56	21	58	23
IT0006717141	HSBC 03/12/16	A	28	99,69	0,00	37		39	
IT0004774995	ISP FLOAT 05/12/16	BBB	4	102,81	103,13	27	-11	29	-9
IT0006506007	BEI ZC 06/12/16	AAA	45	100,00	100,38	0	-45	1	-43
IT0001288155	UCG STEP 09/12/16	BBB	48	137,12	0,00	76		77	
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	19	102,01	102,06	79	74	11	5
IT0004987191	BTP 1,5% 15/12/16	BBB-	449	101,34	101,36	-5	-8	-4	-6
IT0006709056	BAR FLOAT 15/12/16	BBB-	9	100,03	100,25	20	-6	21	-4
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	4	100,27	100,37	81	70	12	1
DE0001137487	SCHATZ 0% 16/12/16	AAA	67	100,38	100,41	-44	-47	-43	-46
XS0543567571	RBS 17/12/16	BBB+	48	99,33	99,75	91	42	92	43
IT0004655970	ISP FLOAT 17/12/16	BBB	16	101,58	0,00	28		29	
XS0460430142	ISP 18/12/16	BBB	582	101,41	101,49	39	30	40	31
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	43	99,63	100,80	293	158	294	159
XS0278803712	ISP FLOAT 20/12/16	BBB	50	99,84	99,98	19	3	20	4
IT0004296833	UCG 21/12/16	BBB	9	101,80	102,13	91	54	92	55
IT0006721630	SOC GEN 22/12/16	A	1	99,00	99,40	114	68	115	69
IT0004555576	ISP FLOAT 23/12/16	BBB	400	102,27	103,16	28	-69	29	-68
IT0006717349	RBS 23/12/16	BBB+	10	102,14	0,00	57		58	
IT0004781362	ISP FLOAT 28/12/16	BBB	220	104,90	105,10	18	-3	19	-3
XS0713839461	BNP 29/12/16	A+	6	99,55	100,14	94	29	95	29
XS0712970127	BNP 29/12/16	A+	74	99,67	100,51	37	-56	37	-55
GB00B6HYM117	RBS IL 29/12/16	BBB+	1	101,11	0,00	96		96	
XS0713839206	BNP 29/12/16	A+	4	98,84	99,30	130	78	131	79
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.078	101,97	102,05	34	25	34	26
IT0004980071	BNL FLOAT 30/12/16	BBB-	0	100,63	0,00	9		10	
IT0004974322	ISP 1,8% 30/12/16	BBB	52	101,14	101,48	53	16	54	17
XS0857702095	ISP FLOAT 31/12/16	BBB	5	101,51	0,00	18		19	
IT0006717331	RBS 04/01/17	BBB+	109	100,22	100,25	10	7	11	7
DE0001135317	BUND 3,75% 04/01/17	AAA	290	103,87	103,89	-44	-47	-44	-46
IT0004872765	ISP 18/01/17	BBB	198	102,58	105,03	78	-167	77	-167
XS0478931354	BMW 3,875% 18/01/17	A	103	103,55	103,92	16	-22	15	-22
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	5	105,63	105,99	14	-21	13	-22
XS0479945353	BAR 4% 20/01/17	A-	50	103,73	103,99	12	-14	11	-15
XS0480133338	RBS 4,875% 20/01/17	BBB+	50	104,62	105,13	7	-44	6	-44
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	15	99,99	100,54	1	-55	0	-56
XS0441736625	BEI FLOAT 27/01/17	AAA	945	100,46	100,52	-44	-50	-45	-51
XS0284728465	GS FLOAT 30/01/17	BBB+	13	100,02	100,18	3	-14	1	-15

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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
IT0004669575	UCG FLOAT 31/01/17	BBB	350	102,27	102,33	36	30	34	28
XS0564046786	RBS 31/01/17	BBB+	16	98,45	99,48	173	67	172	66
IT0004882764	ISP 31/01/17	BBB	1	99,07	0,00	94		93	
ES00000120J8	BONOS 3,8% 31/01/17	BBB	49	103,83	103,86	-6	-8	-7	-10
IT0004887276	UCG 31/01/17	BBB	362	99,96	99,99	19	16	17	14
IT0004886286	BNL FLOAT 31/01/17	BBB-	25	101,18	0,00	11		9	
IT0004874985	UBI STEP 31/01/17	BBB-	71	103,12	103,49	83	47	82	46
IT0004164775	BTP 4% 01/02/17	BBB-	716	104,04	104,05	-6	-7	-7	-8
IT0004672199	ISP IL 03/02/17	BBB	24	100,85	0,00	36		34	
IT0004983554	MPS 2,75% 03/02/17	B-	104	99,55	99,88	321	287	320	286
IT0004983612	MPS 03/02/17 in USD	B-	146	96,03	96,25	643	618	573	548
IT0004983661	MPS 2,5% 03/02/17	B-	1.497	99,54	99,68	297	283	296	281
IT0004785314	ISP FLOAT 06/02/17	BBB	87	103,74	104,00	28	3	27	2
IT0004983059	ISP 1,75% 10/02/17	BBB	34	101,24	101,65	53	13	51	11
XS0747771128	TERNA 4,125% 17/02/17	BBB	33	103,90	104,51	36	-21	34	-22
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	15	103,78	103,85	-39	-46	-41	-47
IT0006515628	BEI 2,53734% 20/02/17	AAA	28	37,28	37,64				
IT0004677008	ISP 21/02/17	BBB	30	98,92	99,62	104	36	102	35
IT0004991987	MPS 3,75% 24/02/17	B-	26	100,45	101,30	331	250	330	248
IT0005089955	CTZ ZC 27/02/17	BBB-	2.488	100,05	100,05	-4	-5	-5	-6
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	493	99,45	99,58	52	39	50	38
IT0004680804	UCG FLOAT 28/02/17	BBB	125	102,81	102,92	48	38	47	37
IT0004690092	UCG FLOAT 28/02/17	BBB	53	103,02	103,19	54	38	53	37
IT0004992274	BNL FLOAT 28/02/17	BBB-	2	100,43	0,00	22		21	
IT0004584204	CCT FLOAT 01/03/17	BBB-	6.276	100,25	100,26	1	0	-1	-2
IT0004793789	ISP FLOAT 02/03/17	BBB	47	102,96	103,36	31	-6	30	-7
XS0212843352	GS 02/03/17	BBB+	42	100,11	100,20	35	27	34	26
XS0490739686	BEI 3,125% 03/03/17	AAA	73	103,72	103,82	-31	-40	-32	-41
XS0213927667	ISP FLOAT 03/03/17	BBB	20	99,79	99,90	20	10	19	9
IT0004682545	ISP STEP 03/03/17	BBB	183	103,96	104,12	49	35	48	34
IT0004572811	ISP FLOAT 04/03/17	BBB	75	101,82	101,89	32	25	30	24
IT0004882962	MPS FLOAT 04/03/17	B-	252	99,60	100,58	329	236	328	234
NL0009677939	RBS STEP 09/03/17	BBB+	10	104,25	107,00	41	-199	40	-200
DE0001137495	SCHATZ 0% 10/03/17	AAA	401	100,48	100,52	-44	-47	-45	-48
IT0004992282	ISP 1,5% 10/03/17	BBB	42	101,05	101,48	54	15	53	14
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	25	101,04	101,10	81	76	9	4
IT0004992209	MPS 3% 21/03/17	B-	250	99,85	99,99	313	301	312	300
IT0004992613	MPS 2,5% 21/03/17	B-	1.448	99,20	99,45	323	300	322	299
IT0004992662	MPS 2,75% 21/03/17	B-	352	99,51	100,19	319	258	318	257
IT0004992779	MPS 2,65% 21/03/17	B-	875	99,30	99,54	328	307	328	306
IT0004979081	UCG 2% 27/03/17	BBB	112	101,78	101,89	44	35	44	34
IT0004896178	UCG 28/03/17	BBB	1.072	99,63	99,67	33	30	32	29
IT0006718750	RBS 28/03/17	BBB+	5	101,25	102,69	192	66	191	65
XS0750403429	BNP FLOAT 30/03/17	A+	16	100,79	0,00	14		13	
XS0736025056	ISP IL 30/03/17	BBB	4	101,63	102,73	155	61	154	60
IT0004803349	BNL FLOAT 30/03/17	BBB-	50	101,15	0,00	23		22	
IT0004694086	ISP 31/03/17	BBB	242	100,75	101,35	42	-9	42	-10
IT0004689755	MB FLOAT 31/03/17	BBB-	768	103,06	103,20	47	35	46	34
IT0004695018	ISP STEP 31/03/17	BBB	12	104,31	104,34	53	50	52	49
IT0004804933	ISP FLOAT 03/04/17	BBB	13	103,97	106,91	32	-206	31	-206
IT0004800915	ISP FLOAT 03/04/17	BBB	14	102,65	103,09	35	-3	34	-3
XS1052683353	BMW FLOAT 04/04/17	A	24	99,02	100,33	88	-25	87	-26
XS0592626880	DB 06/04/17	BBB+	83	99,33	101,55	62	-126	62	-126
IT0005001406	ISP 1,4% 09/04/17	BBB	28	100,99	101,45	56	17	55	16
XS0596124767	ISP IL 13/04/17	BBB	14	100,75	0,00	37		36	
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	33	100,05	100,16	83	74	10	1
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	2	104,10	104,22	0	-10	-1	-11
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	13.771	102,96	102,97	3	2	2	2
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	13.771	102,96	102,97	2	1	1	1
FR0010415331	OAT 3,75% 25/04/17	AA	10	105,10	105,12	-40	-41	-40	-42
XS0775870982	RENAULT 4,25% 27/04/17	BBB	10	104,36	104,76	68	36	67	36
XS0986090164	UBI 2,75% 28/04/17	BBB-	20	102,83	103,10	44	23	44	22
ES0000012412	BONOS 2,1% 30/04/17	BBB	14	102,63	102,66	-2	-4	-2	-4
IT0004708472	UCG FLOAT 29/04/17	BBB	169	103,41	103,78	73	43	72	43
IT0004809551	MPS 5% 30/04/17	B-	42	102,10	103,00	326	253	326	253
IT0005009763	BNL FLOAT 30/04/17	BBB-	30	100,49	0,00	21		20	
IT0004793474	BTP 4,75% 01/05/17	BBB-	354	105,95	105,96	-3	-4	-3	-4
GB00B6HZ5375	RBS IL 29/04/17	BBB+	15	101,25	102,49	198	98	197	98
XS0605994242	MB 29/04/17	BBB-	42	99,76	99,89	29	19	29	19
IT0004809585	MPS 4,4% 30/04/17	B-	34	101,35	102,35	328	247	328	246
IT0004703952	ISP STEP 03/05/17	BBB	8	104,62	105,08	54	19	54	18
NL0009403229	RBS 03/05/17	BBB+	9	99,28	0,00	68		68	
XS0757385280	ISP 04/05/17	BBB	6	102,04	0,00	36		35	
IT0004812142	UCG 4% 09/05/17	BBB	48	104,32	104,47	57	45	56	45
IT0005012635	MPS 2,6% 12/05/17	B-	182	99,23	99,78	322	278	322	277
IT0005012536	MPS 2,5% 12/05/17	B-	1.102	99,00	99,10	331	323	330	322

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IT0005012403	MPS 2% 12/05/17	B-	314	98,41	98,78	328	298	328	298
IT0005010415	ISP 1,2% 15/05/17	BBB	2	100,80	101,28	57	20	57	19
XS0782708456	VOLKS 1,875% 15/05/17	BBB+	13	101,10	101,40	100	77	100	77
IT0005023459	BTP 1,15% 15/05/17	BBB-	300	101,52	101,53	-4	-4	-4	-5
XS0300196879	ISP FLOAT 18/05/17	BBB	100	99,58	99,73	33	21	33	21
IT0004713852	UCG FLOAT 20/05/17	BBB	110	101,69	102,02	12	-13	12	-13
IT0004838287	BNL 23/05/17	BBB-	8	99,94	100,65	106	50	105	50
IT0004828361	BNL 23/05/17	BBB-	35	99,82	0,00	95		95	
IT0006719469	RBS STEP 26/05/17	BBB+	35	106,13	107,50	75	-24	75	-24
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	5	105,62	105,69	84	79	9	4
IT0006714627	BAR STEP 30/05/17	BBB-	30	105,16	0,00	91		91	
IT0004920374	BNL 31/05/17	BBB-	56	98,94	99,15	84	68	84	68
IT0004703317	BP 31/05/17	BB-	325	101,90	102,29	279	249	279	249
XS0620627033	ISP 31/05/17	BBB	8	99,92	100,25	22	-3	22	-3
IT0004713787	MB FLOAT 31/05/17	BBB-	1.059	103,98	104,05	46	41	46	41
XS0775206351	MS FLOAT 31/05/17	BBB+	2	99,08	99,69	70	23	70	23
IT0004717333	ISP STEP 31/05/17	BBB	112	104,93	104,95	54	53	54	52
IT0004820426	BTP 4,75% 01/06/17	BBB-	5.262	106,34	106,35	-3	-4	-3	-4
GB00B6HZ3Q67	RBS 02/06/17	BBB+	5	100,15	0,00	100		100	
GB00B6HZ3R74	RBS 02/06/17	BBB+	18	99,28	99,75	55	19	54	19
IT0004814098	ISP FLOAT 05/06/17	BBB	2	103,04	103,52	42	7	42	7
XS0626808496	GE 3,625% 15/06/17	AA-	66	104,87	104,96	5	-1	5	-1
XS0304508921	ISP 4,75% 15/06/17	BBB	33	106,05	106,20	30	19	30	19
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.307	103,33	103,34	-27	-28	-27	-28
XS0626808223	GE FLOAT 15/06/17	AA-	100	100,92	100,98	-17	-21	-17	-21
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	20	101,02	101,11	87	80	12	5
DE0001104602	SCHATZ 0% 16/06/17	AAA	75	100,61	100,65	-45	-47	-45	-47
IT0005024275	MPS 1,9% 16/06/17	B-	40	98,50	99,20	303	250	303	250
XS0306644344	ENEL 5,25% 20/06/17	BBB	30	106,79	107,34	30	-8	30	-7
IT0004931371	BNL 28/06/17	BBB-	33	98,72	99,70	92	21	93	22
XS0789291548	BNP FLOAT 29/06/17	A+	11	101,47	0,00	1		1	
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	18	100,42	0,00	70		70	
XS0791302143	BNP FLOAT 29/06/17	A+	38	98,74	99,74	91	19	91	19
IT0004725914	UCG FLOAT 30/06/17	BBB	141	103,37	103,68	73	51	73	52
IT0005021131	MPS 2% 30/06/17	B-	70	98,30	99,49	325	237	325	237
IT0006715483	BAR 30/06/17	BBB-	126	100,15	100,20	-5	-8	-4	-8
IT0004611932	ISP FLOAT 30/06/17	BBB	1.097	99,59	99,64	40	36	41	37
IT0005021214	MPS 2% 30/06/17	B-	160	98,32	99,49	323	237	323	237
IT0004614654	ISP 30/06/17	BBB	46	103,27	0,00	42		42	
IT0005021099	MPS 2% 30/06/17	B-	92	98,31	98,80	324	288	324	288
IT0005025363	ISP 1% 03/07/17	BBB	8	100,57	101,07	59	24	60	24
IT0004816499	MPS 3,9% 02/07/17	B-	42	100,90	102,18	324	232	325	233
IT0004727274	ISP 4,1% 04/07/17	BBB	206	104,91	105,00	60	54	61	55
XS0787655181	ISP FLOAT 04/07/17	BBB	15	104,37	104,88	42	6	42	7
DE0001135333	BUND 4,25% 04/07/17	AAA	26	106,69	106,74	-45	-48	-45	-48
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	19	105,79	106,22	151	122	151	122
XS0647288140	ENEL 4,125% 12/07/17	BBB	50	105,41	106,28	34	-23	35	-23
XS0514557973	ISP 12/07/17	BBB	36	102,13	105,03	51	-143	52	-143
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	64	97,25	99,80	411	229	334	152
IT0005026148	MPS 1,35% 18/07/17	B-	33	97,35	97,98	323	277	323	278
IT0004723893	BP 21/07/17	BB-	674	101,61	101,99	289	263	290	263
XS0554704303	GBLB0 Rbs 25/07/17	BBB+	59	98,35	98,85	132	97	132	97
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	89	102,57	103,72	199	121	200	122
IT0004738081	UCG IL 29/07/17	BBB	10	102,68	103,21	134	98	135	99
IT0004740350	UCG FLOAT 31/07/17	BBB	82	103,66	104,03	63	39	64	40
DE000UB2F5S4	UBS 4% 31/07/17	A	6	104,50	106,00	94	-2	95	-1
IT0004827439	UCG 31/07/17	BBB	1.358	98,95	99,10	71	61	72	61
IT0004826449	ISP 31/07/17	BBB	7	104,19	0,00	42		42	
IT0004984198	UCG 2% 31/07/17	BBB	422	102,05	102,23	61	49	62	50
IT0005029100	ISP 1% 31/07/17	BBB	37	100,58	101,10	61	26	61	27
IT0005026320	DB 1,25% 30/07/17	BBB+	5	100,49	101,45	92	27	92	28
ES0000012783	BONOS 5,5% 30/07/17	BBB	253	108,20	108,25	0	-4	0	-3
IT0004826852	ISP FLOAT 01/08/17	BBB	24	105,22	105,74	46	12	47	13
IT0004841273	ISP 5,15% 01/08/17	BBB	109	106,79	107,30	56	24	57	25
IT0004745581	ISP 4,2% 03/08/17	BBB	31	105,38	105,90	58	25	59	25
IT0004619364	ISP FLOAT 03/08/17	BBB	246	103,77	103,87	46	40	47	40
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	25	106,65	106,69	20	18	21	19
IT0004839020	MB 10/08/17	BBB-	23	101,58	0,00	65		65	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	230	100,10	100,19	93	87	15	9
XS0649519716	BEI ZC 24/08/17	AAA	44	100,02	100,14	-1	-9	0	-8
IT0005126989	CTZ ZC 30/08/17	BBB-	2.009	100,04	100,05	-3	-3	-2	-2
XS0525459433	RBS 31/08/17	BBB+	48	99,16	99,37	64	51	65	52
IT0004626914	ISP FLOAT 01/09/17	BBB	410	103,99	106,96	45	-134	46	-133
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	187	99,82	99,90	87	81	8	2
IT0004628050	ISP FLOAT 03/09/17	BBB	37	104,01	104,37	45	23	46	24
IT0004842701	ISP 5% 11/09/17	BBB	97	106,87	107,39	68	37	69	38

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IT0004842719	ISP FLOAT 12/09/17	BBB	18	104,95	105,49	50	17	51	18
IT0004842685	ISP 5% 12/09/17	BBB	150	106,88	107,38	68	38	69	39
IT0004842677	ISP 5% 13/09/17	BBB	6	106,87	107,39	69	38	70	40
IT0004750615	UCG 13/09/17	BBB	1.473	98,95	99,03	66	61	67	62
IT0005039349	MPS 1,35% 15/09/17	B-	178	96,91	97,18	333	316	335	317
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	180	107,67	107,72	-42	-45	-41	-44
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	184	94,10	94,57	604	572	525	492
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	147	100,26	100,33	96	92	17	12
IT0004085210	BTP IL 15/09/17	BBB-	125	103,62	103,73	41	35	43	37
XS1028546916	BEI 0,5% 15/09/17	AAA	133	101,37	101,42	-34	-37	-33	-36
XS0617319032	GBLB FLOAT 18/09/17	BBB+	70	97,64	0,00	158		160	
FR0011321447	RENAULT 4,625% 18/09/17	BB+	7	105,18	106,34	137	68	138	69
XS0542522692	ATLANTIA 3,375% 18/09/17	BBB+	50	105,25	105,59	13	-7	15	-5
IT0005040727	ISP 16/09/17	BBB	28	99,45	99,59	46	37	47	39
IT0005040719	ISP 17/09/17	BBB	3	99,41	0,00	49		50	
XS0540187894	TELEFONICA 3,661% 18/09/17	BBB	90	105,35	105,93	35	1	36	2
XS0831389985	TELECOM ITA 4,5% 20/09/17	BB+	100	105,95	106,45	80	51	82	53
IT0004755119	UCG FLOAT 21/09/17	BBB	38	100,00	100,25	60	45	62	46
IT0004739576	MPS 29/09/17	B-	786	99,51	99,80	476	457	477	458
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,76	0,00	112		113	
XS0525426184	RBS 30/09/17	BBB+	155	99,11	99,77	66	26	67	27
IT0004762586	UCG 30/09/17	BBB	1.419	100,34	100,47	52	44	53	45
NL0009560010	RBS STEP 30/09/17	BBB+	5	103,84	0,00	71		72	
IT0004846579	MPS 4,9% 01/10/17	B-	70	102,96	104,10	306	237	307	238
IT0004849300	ISP 4,8% 03/10/17	BBB	38	106,92	107,46	61	30	62	31
IT0004633993	ISP FLOAT 04/10/17	BBB	262	103,76	104,19	48	23	49	24
XS1050916649	VOLKS 1% 04/10/17	A-	332	99,89	100,37	107	78	108	79
IT0004849334	ISP FLOAT 05/10/17	BBB	44	105,16	105,70	50	19	52	20
IT0004849318	ISP 4,8% 05/10/17	BBB	103	106,94	107,28	61	41	62	43
IT0004760648	ENI FLOAT 11/10/17	A-	78	104,22	104,38	-9	-18	-7	-16
IT0004760655	ENI 4,875% 11/10/17	A-	271	107,65	107,89	32	18	33	20
DE000A1RET15	KFW 0,875% 13/10/17	AAA	4	102,08	102,15	-35	-39	-33	-37
IT0005043150	MPS 1,3% 13/10/17	B-	6	96,96	97,88	316	259	317	260
IT0005043002	MPS 1,3% 13/10/17	B-	62	97,00	97,68	313	271	315	273
IT0005043168	MPS 1,3% 13/10/17	B-	30	96,85	97,59	323	277	324	278
XS0308505055	BEI 4,75% 15/10/17	AAA	4	108,66	108,74	-32	-37	-31	-35
XS1216646825	VOLKS FLOAT 16/10/17	A-	8	97,71	99,27	138	45	140	46
IT0004652175	CCT FLOAT 15/10/17	BBB-	5.130	101,15	101,20	-25	-28	-24	-26
EU000A1G0BR8	EFSS 0,25% 18/10/17	AA	67	100,95	101,03	-30	-35	-29	-34
IT0004851231	ISP FLOAT 25/10/17	BBB	132	105,33	105,49	50	41	52	43
IT0004761356	MPS 27/10/17	B-	1.216	99,36	99,45	504	498	506	500
XS0535364680	RBS 29/10/17	BBB+	51	99,11	99,74	65	28	66	30
IT0004762578	UCG FLOAT 31/10/17	BBB	224	101,50	101,91	69	46	71	47
IT0004854060	UCG ZC 31/10/17	BBB	497	98,75	99,03	73	56	74	58
IT0004767577	UCG 31/10/17	BBB	631	101,65	101,69	66	63	67	65
IT0005057176	BNL FLOAT 31/10/17	BBB-	45	99,74	0,00	21		23	
IT0004853641	UCG STEP 31/10/17	BBB	16	106,29	106,49	76	64	77	66
IT0004854672	BNL 31/10/17	BBB-	8	99,22	100,19	76	20	78	22
ES00000126V0	BONOS 0,5% 31/10/17	BBB	20	100,88	100,92	-1	-3	1	-1
IT0004763782	UCG ZC 31/10/17	BBB	26	98,70	98,84	76	67	77	69
IT0004853989	BNL 31/10/17	BBB-	132	99,40	99,68	55	39	57	41
IT0004867070	BTP 3,5% 01/11/17	BBB-	887	106,16	106,17	-4	-4	-2	-2
IT0004643588	ISP FLOAT 05/11/17	BBB	8	103,90	104,50	51	18	53	20
IT0004853757	ISP FLOAT 05/11/17	BBB	1	103,61	104,16	52	22	54	23
IT0004643596	ISP FLOAT 04/11/17	BBB	136	103,89	104,05	52	43	54	45
IT0004854094	ISP 4% 05/11/17	BBB	94	105,86	106,40	63	34	65	36
XS0852993285	ISP 4% 09/11/17	BBB	33	106,49	106,69	31	20	33	22
IT0004648694	ISP 10/11/17	BBB	6	98,68	99,18	75	47	77	49
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	14.138	103,88	103,90	53	52	55	54
XS1137512312	MB 0,875% 14/11/17	BBB-	300	100,61	100,80	53	42	55	44
IT0004965791	ISP 2,6% 15/11/17	BBB	106	103,44	103,89				
IT0004772676	UCG ZC 16/11/17	BBB	117	98,67	98,82	75	67	77	69
XS0835345082	MB 21/11/17	BBB-	43	101,88	102,28	68	46	70	48
XS1013013385	GS FLOAT 25/11/17 in USD	BBB+	250	97,35	98,35	232	174	149	92
FR0011361948	DANONE 1,125% 27/11/17	BBB+	33	101,51	103,04	29	-54	31	-52
XS0798334875	BNP 2,875% 27/11/17	A+	2	105,15	105,22	3	0	6	2
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	53	102,59	102,74	-29	-37	-27	-35
IT0004771710	MPS STEP 30/11/17	B-	1.102	101,61	101,68	504	500	506	502
IT0004777121	UCG 5% 30/11/17	BBB	175	107,66	107,90	76	63	78	65
XS0697341203	MB 30/11/17	BBB-	509	99,03	99,26	63	50	65	52
IT0004866684	BNL 30/11/17	BBB-	14	99,83	100,81	69	15	71	17
IT0004868953	BNL 30/11/17	BBB-	88	99,35	99,80	45	20	47	23
IT0004653843	ISP 03/12/17	BBB	93	99,71	99,79	40	35	42	38
IT0004866551	BP FLOAT 06/12/17	BB-	1.555	103,41	103,59	240	230	243	233
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	7	104,95	105,50	223	193	225	195
XS0556045259	MB 07/12/17	BBB-	17	97,77	0,00	124		126	
IT0004650740	ISP FLOAT 10/12/17	BBB	16	103,59	0,00	55		57	

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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
XS0695633767	ISP 09/12/17	BBB	131	101,31	102,14	48	4	50	6
IT0004783046	MB ZC 12/12/17	BBB-	489	98,70	99,02	71	53	73	56
XS0558939269	BEI 2% 15/12/17 in USD	AAA	85	101,81	101,88	102	98	18	14
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	635	99,95	100,05	103	97	19	14
IT0004776230	UCG FLOAT 19/12/17	BBB	512	101,82	102,22	62	41	65	43
IT0003974760	MB FLOAT 21/12/17	BBB-	26	98,90	99,35	61	37	63	39
IT0005004855	UCG STEP 23/12/17	BBB	275	102,16	102,47	81	65	83	67
IT0005021529	UCG STEP 27/12/17	BBB	46	100,97	101,17	89	78	91	81
IT0004873425	BNP 28/12/17	A+	16	99,20	100,17	83	31	85	33
IT0004991961	UCG STEP 28/12/17	BBB	458	102,96	103,23	79	65	81	67
IT0004873151	BNL 28/12/17	BBB-	11	99,65	100,54	79	31	81	34
IT0004974439	ISP 30/12/17	BBB	18	102,33	0,00	57		60	
IT0004660202	ISP IL 30/12/17	BBB	52	99,68	101,45	89	-4	91	-1
IT0004980329	BNL FLOAT 30/12/17	BBB-	2	98,71	0,00	71		73	
DE0001135341	BUND 4% 04/01/18	AAA	43	108,64	108,68	-47	-49	-45	-47
IT0005058463	ITA 0,75% 15/01/18	BBB-	1.111	101,49	101,50	-1	-2	1	0
XS0484565709	BEI FLOAT 15/01/18	AAA	641	100,65	100,69	-33	-35	-31	-33
XS0340180149	GE 5,375% 16/01/18	AA-	6	110,19	110,68	14	-9	17	-7
IT0004871973	ISP FLOAT 18/01/18	BBB	2	103,07	103,57	57	32	60	35
IT0004669393	UCG FLOAT 18/01/18	BBB	130	104,62	105,00	79	60	82	63
XS0905797113	RENAULT 2,875% 22/01/18	BBB	1	103,67	104,38	98	63	101	65
XS1070681397	BP 2,375% 22/01/18	BB-	970	99,00	99,25	290	277	293	280
IT0004872823	ISP FLOAT 21/01/18	BBB	1	103,09	103,59	57	32	60	35
IT0001197083	UBI ZC 30/01/18	BBB-	217.000	97,13	97,40	148	134	151	137
IT0004886781	BNL 31/01/18	BBB-	55	98,56	99,56	73	22	76	25
IT0004874654	MB 31/01/18	BBB-	522	98,69	98,80	67	62	70	64
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	4	108,89	108,95	3	1	6	4
IT0004273493	BTP 4,5% 01/02/18	BBB-	709	109,00	109,02	-1	-2	2	1
EU000A1G0A99	EFSF 1,25% 05/02/18	AA	125	103,08	103,31	-28	-39	-25	-36
IT0004887508	ISP FLOAT 08/02/18	BBB	2	101,98	102,55	60	31	63	34
IT0004689912	MPS 5% 09/02/18	B-	100	107,22	108,47	135	75	137	78
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	108	102,54	103,33	210	171	124	85
IT0004983125	ISP 10/02/18	BBB	84	101,78	0,00	62		65	
XS0083595636	BEI 5,5% 15/02/18	AAA	33	111,80	112,17	-28	-45	-25	-42
IT0004794142	ENEL 4,875% 20/02/18	BBB	678	109,30	109,52	31	21	34	24
IT0004794159	ENEL FLOAT 20/02/18	BBB	211	105,47	105,60	0	-6	3	-3
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BB-	100	108,50	108,84	186	170	189	173
IT0005085185	MPS 1,9% 23/02/18	B-	218	97,50	98,40	317	271	319	273
IT0004884794	MB FLOAT 25/02/18	BBB-	37	100,80	0,00	70		73	
IT0004889165	BP 27/02/18	BB-	2.588	100,16	100,26	132	127	135	130
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	67	110,88	111,61	200	167	202	169
IT0004796451	ISP STEP 06/03/18	BBB	23	108,48	109,08	58	31	60	33
XS0739180908	UCG 06/03/18	BBB	38	105,00	106,34	155	93	158	95
IT0001215158	BNL 5,7% 12/03/18	BBB-	8	111,01	0,00	43		46	
IT0004990971	ISP 10/03/18	BBB	36	101,84	0,00	64		66	
XS0518184667	BEI 2,625% 15/03/18	AAA	10	106,26	106,38	-32	-38	-30	-35
XS0874839086	GE 1,625% 15/03/18	AA-	4	103,14	103,78	14	-16	16	-14
IT0004787476	UCG 6,1% 16/03/18	BBB	55	110,66	112,98	98	-3	101	-1
NL0009294040	RBS 23/03/18	BBB+	25	119,13	120,10	165	123	167	126
IT0004899354	BNL FLOAT 28/03/18	BBB-	21	104,15	105,15	7	-38	9	-36
IT0004899362	BNL FLOAT 28/03/18	BBB-	79	100,08	0,00	-3		0	
XS0166179381	DEUT TEL 6,625% 29/03/18	BBB+	0	113,77	114,33	20	-4	22	-1
IT0005087009	MPS 2% 31/03/18	B-	192	97,40	97,95	325	298	328	301
IT0004796741	DB FLOAT 30/03/18	BBB+	1	98,79	99,50	77	44	79	46
XS0168881760	VOLKS 5,375% 22/05/18	BBB+	6	109,11	109,86	132	101	134	103
IT0004907843	BTP 3,5% 01/06/18	BBB-	483	108,13	108,15	0	0	2	1
XS0860596575	BMW 1,5% 05/06/18	A	75	102,78	103,35	30	6	32	8
IT0004361041	BTP 4,5% 01/08/18	BBB-	589	111,18	111,21	2	1	3	2
XS0173501379	BMW 5% 06/08/18	A	3	111,60	111,86	34	25	35	26
IT0004890882	BTP IL 15/09/18	BBB-	64	105,13	105,30	3	-3	4	-2
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	82	103,37	103,79	271	255	174	158
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	13	111,64	112,35	238	214	237	214
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	11	105,59	105,91	131	121	131	120
XS1031018911	VOLKS 1,5% 13/02/19	A	13	100,96	101,80	118	89	117	88
IT0005001422	ISP 13/03/19 in USD	BBB	118	95,52	96,19	284	260	179	156
XS1044894944	BP 3,5% 14/03/19	BB-	2.800	99,74	100,24	359	342	357	340
XS1051696398	MPS 3,625% 01/04/19	B-	2.800	94,68	95,09	550	535	548	533
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	240	105,72	106,11	281	270	169	158
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	10	105,85	106,00	272	267	159	155
IT0005059362	ISP STEP 24/12/19 in USD	BBB	46	96,68	96,99	314	306	199	190
XS1273507100	VOLKS 0,75% 11/08/20	A-	4	96,07	97,10	166	142	151	126
XS0909788290	VOLKS 2% 26/03/21	BBB+	18	101,28	102,00	174	159	151	137
XS1216647716	VOLKS 0,75% 14/10/21	A-	13	94,51	95,34	177	161	148	132
XS1050917373	VOLKS 2,125% 04/04/22	A-	151	101,18	101,64	192	184	157	149

ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
DE000A1ZZ010	BMW 0,625% 20/04/22	A	50	97,80	98,55	99	87	64	51
XS1105276759	BMW 1,25% 05/09/22	A	15	101,47	102,45	102	87	62	47
XS1167644407	VOLKS 0,875% 16/01/23	BBB+	12	91,74	93,64	217	186	172	142
XS1014610254	VOLKS 2,625% 15/01/24	A-	38	102,52	103,59	227	213	171	156
XS1168962063	BMW 1% 21/01/25	A	4	97,13	98,06	134	123	66	54

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