

# 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
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	2	100,07	100,14	190	-139		
IT0004872765	ISP 18/01/17	BBB	8	100,09	0,00	73		110	
XS0480133338	RBS 4,875% 20/01/17	BBB+	50	100,18	100,29	16	-258	53	-221
XS0441736625	BEI FLOAT 27/01/17	AAA	545	100,00	100,04	0	-69	37	-32
XS0564046786	RBS 31/01/17	BBB+	10	99,91	0,00	151		188	
ES00000120J8	BONOS 3,8% 31/01/17	BBB	61	100,26	100,32	-1	-85	36	-48
IT0004874985	UBI STEP 31/01/17	BBB-	51	100,26	100,35	-4	-131	33	-95
IT0004669575	UCG FLOAT 31/01/17	BBB	130	100,16	100,17	24	10	61	46
IT0004887276	UCG 31/01/17	BBB	29	100,00	0,00	18		55	
IT0004164775	BTP 4% 01/02/17	BBB-	2.747	100,30	100,31	-28	-31	8	6
IT0004983661	MPS 2,5% 03/02/17	B-	0	0,00	0,00				
IT0004672199	ISP IL 03/02/17	BBB	101	100,38	100,51	296	126	333	162
IT0004983059	ISP 1,75% 10/02/17	BBB	26	100,14	0,00	28		64	
XS0729798263	BNP 20/02/17	A	0	99,29	100,17	595	-137	630	-102
IT0006515628	BEI 2,53734% 20/02/17	AAA	33	35,28	35,38	65	-143	99	-109
IT0004677008	ISP 21/02/17	BBB	0	99,75	100,75	201	-576	235	-541
IT0005089955	CTZ ZC 27/02/17	BBB-	435	100,05	100,06	-35	-44	-1	-10
IT0004690092	UCG FLOAT 28/02/17	BBB	10	100,45	100,48	36	16	70	50
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	24	99,94	100,72	41	-482	75	-448
IT0004680804	UCG FLOAT 28/02/17	BBB	88	100,40	100,44	45	17	78	51
IT0004584204	CCT FLOAT 01/03/17	BBB-	4.044	100,06	100,06	-34	-37	0	-3
XS0491042353	GE 4,25% 01/03/17	A+	135	100,68	100,79	-33	-104	0	-71
XS0212843352	GS 02/03/17	BBB+	16	100,21	100,23	-93	-106	-60	-73
XS0490739686	BEI 3,125% 03/03/17	AAA	23	100,57	100,62	-57	-89	-24	-55
XS0213927667	ISP FLOAT 03/03/17	BBB	15	99,99	100,01	7	-7	40	27
IT0004682545	ISP STEP 03/03/17	BBB	6	100,60	100,96	28	-195	61	-162
IT0004572811	ISP FLOAT 04/03/17	BBB	28	100,28	0,00	26		60	
DE0001137495	SCHATZ 0% 10/03/17	AAA	12	100,13	100,24	-76	-136	-43	-103
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	8	100,14	100,22	98	55		
IT0004992613	MPS 2,5% 21/03/17	B-	0	0,00	0,00				
IT0004979081	UCG 2% 27/03/17	BBB	16	100,38	100,44	31	4	63	36
IT0004896178	UCG 28/03/17	BBB	84	99,97	100,01				
IT0006718750	RBS 28/03/17	BBB+	0	100,60	102,22	37	-659	69	-627
XS0750403429	BNP FLOAT 30/03/17	A	18	100,14	0,00	28		60	
XS0736025056	ISP IL 30/03/17	BBB	2	100,63	0,00	28		54	
IT0004689755	MB FLOAT 31/03/17	BBB-	115	100,67	100,71	25	8	57	39
IT0004695018	ISP STEP 31/03/17	BBB	14	100,95	0,00	17		48	
IT0004694086	ISP 31/03/17	BBB	30	100,09	100,18				
IT0004804933	ISP FLOAT 03/04/17	BBB	13	100,85	0,00	18		49	
IT0004800915	ISP FLOAT 03/04/17	BBB	8	100,59	100,68	24	-13	56	18
XS0592626880	DB 06/04/17	-	6	99,71	101,50	122	-583	153	-552
IT0005001406	ISP 1,4% 09/04/17	BBB	68	100,30	100,40	23	-15	54	16
XS0596124767	ISP IL 13/04/17	BBB	2	100,29	101,29				
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	63	99,97	99,98	98	93	-3	-8
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	5	101,01	101,14	-13	-57	16	-27
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	3.152	100,86	100,87	-16	-22	13	7
FR0010415331	OAT 3,75% 25/04/17	AA	96	101,33	101,42	-67	-96	-38	-67
XS0217066801	BEI 27/04/17	AAA	16	100,30	101,90	51	-454	80	-425
XS0605994242	MB 29/04/17	BBB-	61	100,00	0,00	15		43	
ES0000012412	BONOS 2,1% 30/04/17	BBB	56	100,76	100,84	-29	-53	0	-25
IT0004708472	UCG FLOAT 29/04/17	BBB	111	100,00	101,03	37	27	65	56
IT0004793474	BTP 4,75% 01/05/17	BBB-	264	101,62	101,64	-30	-37	-2	-8
GB00B6HZ5375	RBS IL 29/04/17	BBB+	0	98,82	101,99	685	-306	713	-278
NL0009403229	RBS 03/05/17	BBB+	5	99,70	0,00	109		137	
IT0004703952	ISP STEP 03/05/17	BBB	41	101,30	101,39	23	-3	52	25
IT0004812142	UCG 4% 09/05/17	BBB	5	101,29	0,00	22		49	
IT0005012403	MPS 2% 12/05/17	B-	0	0,00	0,00				
EU000A1G0AK5	EFSF 2% 15/05/17	AA	43	100,84	101,42	-37	-196	-10	-169
IT0005010415	ISP 1,2% 15/05/17	BBB	46	100,34	100,47	24	-13	50	14
IT0005023459	BTP 1,15% 15/05/17	BBB-	81	100,53	100,55	-33	-40	-6	-13
IT0004713852	UCG FLOAT 20/05/17	BBB	12	100,60	100,69	7	-17	33	9
IT0004838287	BNL 23/05/17	BBB-	0	100,06	100,52	91	-32	117	-6
IT0006719469	RBS STEP 26/05/17	BBB+	8	101,56	101,80	146	87	172	112
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	49	101,57	101,62	109	97	6	-7
IT0004703317	BP 31/05/17	BB-	62	101,18	101,29	128	100	153	126
IT0004713787	MB FLOAT 31/05/17	BBB-	275	101,21	101,29	45	25	70	50
IT0004920481	BNL FLOAT 31/05/17	BBB-	5	100,42	0,00	15		40	
IT0004920374	BNL 31/05/17	BBB-	1	99,68	100,00	86	5	112	31
IT0004717333	ISP STEP 31/05/17	BBB	59	101,63	101,73	19	-5	44	20
IT0004820426	BTP 4,75% 01/06/17	BBB-	127	102,06	102,06	-36	-36	-11	-11
GB00B6HZ3R74	RBS 02/06/17	BBB+	3	99,55	99,99	111	2	136	27
IT0004814098	ISP FLOAT 05/06/17	BBB	10	101,04	101,19	24	-13	48	12
XS0305093311	FCA 5,625% 12/06/17	BB-	120	102,25	102,30	37	26	61	50
XS0626808496	GE 3,625% 15/06/17	A+	9	101,64	101,73	-11	-31	12	-7
XS0626808223	GE FLOAT 15/06/17	A+	3	100,34	100,42	-15	-33	8	-10
IT0004809809	CCT FLOAT 15/06/17	BBB-	268	101,14	101,15	-31	-33	-8	-9
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	11	100,23	100,35	109	81	5	-23

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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
DE0001104602	SCHATZ 0% 16/06/17	AAA	100	100,37	100,49	-83	-111	-60	-87
IT0004931371	BNL 28/06/17	BBB-	0	99,61	100,00	83	0	105	22
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	61	99,76	0,00				
IT0004725914	UCG FLOAT 30/06/17	BBB	74	101,34	101,43	36	18	58	40
IT0004611932	ISP FLOAT 30/06/17	BBB	297	99,93	99,97	25	17	47	39
IT0004614654	ISP 30/06/17	BBB	6	101,13	0,00	41		63	
IT0006715483	BAR 30/06/17	BBB	18	100,07	100,39	-4	-70	18	-48
IT0005025363	ISP 1% 03/07/17	BBB	20	100,35	100,51	28	-5	50	17
IT0004727274	ISP 4,1% 04/07/17	BBB	60	101,90	101,99	22	4	43	26
DE0001135333	BUND 4,25% 04/07/17	AAA	170	102,50	102,60	-80	-100	-59	-79
XS0787655181	ISP FLOAT 04/07/17	BBB	6	101,63	101,83	26	-14	48	7
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	1	102,75	103,01	22	-27	43	-6
XS0514557973	ISP 12/07/17	BBB	17	100,82	0,00	41		62	
IT0006715608	BAR FLOAT 17/07/17	BBB	3	99,42	0,00	156		176	
IT0004723893	BP 21/07/17	BB-	73	101,25	101,40	166	138	186	158
XS0554704303	GBLB0 Rbs 25/07/17	-	54	99,07	99,31	187	142	207	162
XS0554703834	GBLB1 Lloyds STEP 25/07/17	-	97	101,80	0,00	92		111	
IT0006715582	BAR STEP 28/07/17	BBB	2	101,48	0,00	238		257	
IT0004738081	UCG IL 29/07/17	BBB	2	102,05	102,08	53	47	72	67
IT0004827439	UCG 31/07/17	BBB	17	99,70	99,78	53	39	73	58
IT0004984198	UCG 2% 31/07/17	BBB	77	101,02	101,09	20	8	39	27
DE000UB2F5S4	UBS 4% 31/07/17	A+	7	101,44	103,00	141	-123	160	-104
IT0004740350	UCG FLOAT 31/07/17	BBB	39	101,58	101,66	31	17	50	36
IT0004826852	ISP FLOAT 01/08/17	BBB	0	102,12	102,35	26	-14	45	6
IT0004841273	ISP 5,15% 01/08/17	BBB	4	102,73	102,90	32	3	51	23
IT0004745581	ISP 4,2% 03/08/17	BBB	18	102,18	102,39	38	3	57	21
IT0004619364	ISP FLOAT 03/08/17	BBB	124	101,54	101,64	30	13	49	32
US298785GN08	BEI 1% 17/08/17 in USD	AAA	2	99,91	100,00	115	100	5	-10
XS0649519716	BEI ZC 24/08/17	AAA	42	100,13	100,69	-3	-108	-3	-91
IT0005126989	CTZ ZC 30/08/17	BBB-	247	100,17	100,19	-26	-29	-10	-12
XS0525459433	RBS 31/08/17	BBB+	34	99,51	100,38	93	-41	110	-25
IT0004626914	ISP FLOAT 01/09/17	BBB	118	101,75	103,95	31	-290	47	-273
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	54	99,74	99,78	116	109	4	-2
IT0004628050	ISP FLOAT 03/09/17	BBB	7	101,63	0,00	52		68	
US00769FG49	KFW 0,875% 05/09/17 in USD	AAA	37	99,79	99,88	120	106	8	-6
IT0004842701	ISP 5% 11/09/17	BBB	50	103,13	103,39	38	1	53	17
IT0004842719	ISP FLOAT 12/09/17	BBB	3	102,30	102,56	26	-11	42	4
IT0004842685	ISP 5% 12/09/17	BBB	93	103,15	103,31	37	14	52	30
IT0004750268	ISP 5,4% 12/09/17	BBB	3	103,42	103,67	37	2	52	17
IT0004842677	ISP 5% 13/09/17	BBB	4	103,16	103,42	37	1	52	16
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	0	0,00	0,00				
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	98	99,96	100,03	118	108	6	-4
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	9	103,45	103,57	-66	-83	-51	-68
IT0004085210	BTP IL 15/09/17	BBB-	62	102,26	102,39	28	12	43	28
XS1028546916	BEI 0,5% 15/09/17	AAA	115	100,85	100,98	-72	-91	-57	-76
US36962G3H54	GE 5,625% 15/09/17 in USD	A+	9	102,94	104,29		-63		
IT0005040727	ISP 16/09/17	BBB	34	99,78	0,00	36		51	
XS0617319032	GBLB FLOAT 18/09/17	-	38	99,40	99,50	101	87	116	102
IT0005040719	ISP 17/09/17	BBB	44	99,67	99,68	52	51	67	66
XS0831389985	TELECOM ITA 4,5% 20/09/17	BB+	100	103,01	103,65	22	-65	36	-50
GB00B641Y865	BAR FLOAT 29/09/17	BBB	0	100,22	0,00	189		203	
IT0004762586	UCG 30/09/17	BBB	432	100,28	100,31	39	35	53	49
XS0525426184	RBS 30/09/17	BBB+	43	99,51	100,28	86	-19	99	-6
NL0009560002	RBS 30/09/17	BBB+	2	99,47	99,80	72	27	86	41
IT0004849300	ISP 4,8% 03/10/17	BBB	6	103,30	103,48	32	9	46	23
IT0004849342	ISP 4,8% 04/10/17	BBB	4	103,25	103,49	40	9	54	23
IT0004633993	ISP FLOAT 04/10/17	BBB	108	101,76	101,92	37	16	51	30
IT0004849318	ISP 4,8% 05/10/17	BBB	25	103,32	103,45	33	16	47	30
IT0004849334	ISP FLOAT 05/10/17	BBB	51	102,50	102,77	27	-8	41	5
IT0004760648	ENI FLOAT 11/10/17	BBB+	8	102,07	102,30	-23	-53	-10	-40
IT0004760655	ENI 4,875% 11/10/17	BBB+	72	103,76	103,87	-6	-20	7	-6
IT0004652175	CCT FLOAT 15/10/17	BBB-	3.470	100,71	100,71	-42	-42	-29	-30
XS0308505055	BEI 4,75% 15/10/17	AAA	18	104,14	104,23	-56	-67	-43	-54
IT0004851231	ISP FLOAT 25/10/17	BBB	32	102,72	102,83	23	10	36	22
FR0010517417	OAT 4,25% 25/10/17	AA	114	103,99	104,09	-70	-82	-58	-69
XS0535364680	RBS 29/10/17	BBB+	30	99,49	99,90	82	32	94	44
ES00000126V0	BONOS 0,5% 31/10/17	BBB	125	100,64	100,73	-28	-39	-16	-27
IT0004762578	UCG FLOAT 31/10/17	BBB	66	101,14	101,25	19	6	31	18
IT0004853641	UCG STEP 31/10/17	BBB	8	103,12	0,00	67		79	
IT0004767577	UCG 31/10/17	BBB	216	100,99	101,08	42	31	54	43
IT0004854672	BNL 31/10/17	BBB-	57	99,68	99,95	73	40	85	52
IT0004763782	UCG ZC 31/10/17	BBB	2	99,55	99,70	55	37	67	49
IT0004853989	BNL 31/10/17	BBB-	55	99,72	100,33	58	-17	70	-5
IT0004854060	UCG ZC 31/10/17	BBB	105	99,64	99,80	44	25	56	36
IT0004867070	BTP 3,5% 01/11/17	BBB-	625	103,09	103,10	-28	-28	-16	-16
IT0004643588	ISP FLOAT 05/11/17	BBB	11	101,82	102,80	55	-59	67	-48

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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
IT0004643596	ISP FLOAT 04/11/17	BBB	167	101,97	102,07	38	26	49	37
IT0004854094	ISP 4% 05/11/17	BBB	61	103,08	103,17	29	19	41	30
IT0004648694	ISP 10/11/17	BBB	4	99,44	100,10	67	-12	78	-1
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	8.880	102,40	102,40	54	53	65	64
XS0835345082	MB 21/11/17	BBB-	14	101,24	101,63	37	-7	48	4
IT0004866684	BNL 30/11/17	BBB-	2	99,51	0,00	120		130	
IT0004777121	UCG 5% 30/11/17	BBB	47	104,11	104,18	41	34	51	44
XS0697341203	MB 30/11/17	BBB-	146	99,65	99,75	53	42	63	52
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	42	101,45	101,76	-48	-82	-38	-72
IT0004868953	BNL 30/11/17	BBB-	51	99,72	99,91	46	24	55	34
IT0004867799	BNL 30/11/17	BBB-	0	99,46	0,00	125		135	
IT0004653843	ISP 03/12/17	BBB	141	99,92	99,93	37	36	47	46
IT0004866551	BP FLOAT 06/12/17	BB-	338	102,39	102,44	166	161	176	170
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	14	103,00	103,25	168	141	178	151
XS0556045259	MB 07/12/17	BBB-	56	99,28	99,75	79	28	89	37
IT0004650740	ISP FLOAT 10/12/17	BBB	8	101,81	0,00	54		63	
XS0695633767	ISP 09/12/17	BBB	6	100,82	101,22	37	-6	46	4
IT0004783046	MB ZC 12/12/17	BBB-	55	99,60	99,79	43	23	52	32
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	246	99,74	99,80	128	122	8	1
XS0558939269	BEI 2% 15/12/17 in USD	AAA	56	100,68	100,76	127	119	7	-2
DE0001104628	SCHATZ 0% 15/12/17	AAA	140	100,74	100,86	-78	-90	-69	-81
IT0004776230	UCG FLOAT 19/12/17	BBB	173	101,32	101,36	26	22	35	31
IT0003974760	MB FLOAT 21/12/17	BBB-	36	99,64	99,89	39	13	48	21
IT0005021529	UCG STEP 27/12/17	BBB	96	100,80	101,28	68	19	76	27
IT0005004855	UCG STEP 23/12/17	BBB	120	101,19	101,28	87	78	95	86
IT0004873151	BNL 28/12/17	BBB-	2	99,76	99,90	90	76	98	84
IT0004991961	UCG STEP 28/12/17	BBB	112	101,99	102,10	55	44	64	53
IT0004873425	BNP 28/12/17	A	0	99,55	100,13	92	32	100	40
IT0004660202	ISP IL 30/12/17	BBB	4	100,49	0,00				
IT0004974439	ISP 30/12/17	BBB	16	101,19	101,58				
DE0001135341	BUND 4% 04/01/18	AAA	78	104,79	104,90	-78	-88	-70	-80
XSO484565709	BEI FLOAT 15/01/18	AAA	272	100,62	100,65	-60	-63	-52	-55
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	1	105,45	105,58	-63	-76	-56	-68
IT0005058463	ITA 0,75% 15/01/18	BBB-	4.287	101,00	101,00	-22	-22	-14	-14
XS0340180149	GE 5,375% 16/01/18	A+	2	105,74	105,85	-20	-30	-12	-22
IT0004669393	UCG FLOAT 18/01/18	BBB	37	102,80	103,01	45	25	53	33
IT0004871973	ISP FLOAT 18/01/18	BBB	13	101,81	102,20	43	6	51	14
XS1070681397	BP 2,375% 22/01/18	BB-	50	101,03	101,12	137	129	145	137
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	167.000	99,15	99,25	80	71	88	79
IT0004874654	MB 31/01/18	BBB-	123	99,63	99,70	35	28	42	36
IT0004886781	BNL 31/01/18	BBB-	18	99,11	99,68	84	30	92	38
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	149	105,08	105,15	-24	-31	-17	-23
IT0004273493	BTP 4,5% 01/02/18	BBB-	323	105,03	105,05	-19	-21	-11	-13
IT0001204962	BNL 5,6% 04/02/18	BBB-	7	105,73	0,00	29		36	
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	42	100,55	100,55	288	288	163	163
IT0004983125	ISP 10/02/18	BBB	26	100,99	0,00	59		67	
XS0083595636	BEI 5,5% 15/02/18	AAA	36	106,44	107,15	-29	-88	-21	-81
IT0004794142	ENEL 4,875% 20/02/18	BBB	203	105,39	105,44	7	3	15	10
IT0004794159	ENEL FLOAT 20/02/18	BBB	73	103,35	103,52	-24	-38	-17	-31
IT0004884794	MB FLOAT 25/02/18	BBB-	16	100,57	100,86	65	40	73	47
FR0012634558	OAT 0% 25/02/18	AA	67	100,80	100,86	-70	-75	-62	-67
IT0004889165	BP 27/02/18	BB-	682	100,24	100,29	124	120	131	127
IT0005085284	BNL FLOAT 27/02/18	BBB-	5	99,83	100,08	25	3	32	10
IT0004890361	MB 28/02/18	BBB-	5	100,22	100,75	76	29	84	37
GB00B6419477	BAR 28/02/18	BBB	16	100,40	101,39	30	-56	37	-48
IT0004892672	BNL IL 28/02/18	BBB-	12	99,96	100,92	97	13	104	20
IT0004796451	ISP STEP 06/03/18	BBB	19	104,60	105,10	81	40	88	47
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	29	108,18	108,53	31	3	38	10
IT0004990971	ISP 10/03/18	BBB	30	101,05	0,00	60		67	
XS0518184667	BEI 2,625% 15/03/18	AAA	106	103,77	103,86	-53	-61	-46	-53
XS0906420574	FCA 6,625% 15/03/18	BB-	120	106,85	107,00	80	68	87	75
IT0004787476	UCG 6,1% 16/03/18	BBB	19	106,45	106,48	63	61	71	68
NL0009294040	RBS 23/03/18	BBB+	40	110,90	111,65	157	99	164	106
IT0004899362	BNL FLOAT 28/03/18	BBB-	0	98,68	0,00	109		116	
IT0004899354	BNL FLOAT 28/03/18	BBB-	8	102,02	103,02	35	-45	42	-38
XS0166179381	DEUT TEL 6,625% 29/03/18	BBB+	10	108,00	109,15	9	-78	16	-71
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00				
IT0005001372	ISP 09/04/18	BBB	3	99,26	0,00	59		66	
IT0004898265	ISP FLOAT 10/04/18	BBB	2	101,83	102,28	43	8	50	15
IT0004716319	CCT FLOAT 15/04/18	BBB-	7.672	101,20	101,20	-26	-27	-19	-20
IT0004806730	UCG STEP 20/04/18	BBB	10	105,60	105,62	61	59	67	66
IT0004709892	ISP STEP 21/04/18	BBB	10	105,68	106,13	58	25	64	31
FR0010604983	OAT 4% 25/04/18	AA	34	106,15	106,24	-69	-76	-62	-69
ES00000127D6	BONOS 0,25% 30/04/18	BBB	8	100,70	100,76	-28	-32	-21	-26
IT0004909260	BNL FLOAT 30/04/18	BBB-	3	98,77	99,55	95	34	101	41
IT0004909658	UCG IL 06/05/18	BBB	88	99,71	99,83	107	98	114	105

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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
IT0004907843	BTP 3,5% 01/06/18	BBB-	245	105,14	105,16	-16	-18	-10	-12
IT0004918543	UCG FLOAT 04/06/18	BBB	232	102,99	103,17	57	45	64	51
XS0779213627	ISP FLOAT 11/06/18	BBB	8	99,16	99,49	59	36	65	42
XS0170343247	ENEL 4,75% 12/06/18	BBB	13	106,71	106,82	6	-2	12	4
DE0001135358	BUND 4,25% 04/07/18	AAA	3	107,54	107,66	-76	-83	-70	-77
XS0647264398	FCA 7,375% 09/07/18	BB-	125	109,51	109,76	97	81	103	87
XS0878567394	BEI 1% 13/07/18	AAA	49	102,27	102,46	-49	-61	-43	-55
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	3	99,80	100,16	13	-10	19	-5
IT0004826092	UCG 5,65% 24/07/18	BBB	155	107,67	107,94	66	49	71	55
ES00000121A5	BONOS 4,1% 30/07/18	BBB	208	106,84	106,91	-26	-31	-21	-25
IT0004361041	BTP 4,5% 01/08/18	BBB-	334	107,32	107,34	-15	-17	-10	-11
IT0004825029	UCG 5,65% 24/08/18	BBB	236	108,10	108,16	64	60	69	66
IT0004890882	BTP IL 15/09/18	BBB-	61	104,45	104,64	20	10	25	15
XS1293577208	BP 2,625% 21/09/18	BB-	100	101,04	101,24	200	188	205	193
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	6	102,11	103,10	277	219	132	74
IT0004955685	MB STEP 30/09/18	BBB-	496	104,72	104,78	62	59	67	64
IT0005139099	BTP 0,3% 15/10/18	BBB-	1.097	100,76	100,79	-13	-15	-8	-10
IT0001267381	UBI 20/10/18	BBB-	57	108,20	108,65	87	63	91	67
FR0010670737	OAT 4,25% 25/10/18	AA	28	108,97	109,06	-68	-73	-64	-69
IT0004965015	BNL FLOAT 31/10/18	BBB-	5	98,48	0,00	85	0,00	89	88
IT0004922909	CCT FLOAT 01/11/18	BBB-	2.573	103,13	103,14	-24	-25	-20	-20
IT0006525932	BEI 20/11/18	AAA	7	117,27	118,43	62	8	67	12
FR0011523257	OAT 1% 25/11/18	AA	6	103,19	103,27	-67	-71	-63	-67
IT0004969397	BNL IL 29/11/18	BBB-	15	103,76	104,76	67	16	71	20
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	61	106,82	106,88	3	0	7	4
IT0004957574	BTP 3,5% 01/12/18	BBB-	2.890	106,93	106,96	-13	-14	-9	-10
IT0004866353	ISP STEP 04/12/18	BBB	7	107,06	107,63	77	48	81	53
IT0004965577	MB 3,2% 04/12/18	BBB-	21	104,12	105,10	101	51	105	55
IT0004967706	ISP 2% 11/12/18	BBB	8	102,30	102,60	79	64	83	68
XS0557640421	CITI STEP 21/12/18	BBB+	20	108,14	108,20	4	2	8	6
IT0004964224	UCG STEP 31/12/18	BBB	163	105,63	105,79	73	66	77	69
IT0004941875	MB IL 11/01/19	BBB-	3	104,74	105,29	197	169	200	173
XS0396592049	DB ZC 12/01/19	-	0	96,76	97,95	166	103	169	107
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	85	112,99	113,63	10	-19	13	-15
IT0004871965	ISP STEP 18/01/19	BBB	37	107,15	107,38	78	68	82	71
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	2	106,35	106,70	13	-3	17	0
IT0004775315	DB ZC 24/01/19	-	2	96,91	98,11	156	94	159	97
XS0997333223	ISP 3% 28/01/19	BBB	25	105,09	105,30	51	41	54	44
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	40	110,08	110,66	45	19	49	22
IT0003493258	BTP 4,25% 01/02/19	BBB-	1.287	108,99	109,01	-9	-10	-5	-6
XS0403573438	DB ZC 04/02/19	-	1	96,69	0,00	165	0,00	168	167
IT0006527052	BEI 05/02/19	AAA	10	129,12	129,75	33	9	36	12
IT0004887896	ISP STEP 08/02/19	BBB	29	106,24	106,50	81	69	84	72
IT0004780687	DB 2,75% 09/02/19	-	2	102,32	103,57	162	102	165	105
IT0001313987	ISP 4,6% 01/03/19	BBB	21	108,07	108,68	79	52	82	55
IT0004423957	BTP 4,5% 01/03/19	BBB-	489	109,78	109,81	-5	-6	-2	-3
IT0005001422	ISP 13/03/19 in USD	BBB	123	96,10	96,36	357	344	199	187
XS1044894944	BP 3,5% 14/03/19	BB-	0	102,96	103,38	210	190	212	193
XS0669743246	BEI 2,5% 15/03/19	AAA	22	106,52	106,71	-46	-54	-44	-52
IT0001312708	UBI STEP 16/03/19	BBB-	6	120,86	121,85	155	117	157	119
IT0004489610	BTP 4,25% 01/09/19	BBB-	988	111,10	111,12	6	5	5	5
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	170	102,30	102,75	358	340	188	171
IT0004380546	BTP IL 15/09/19	BBB-	130	108,65	108,75	53	50	52	49
XS0953215349	FCA 6,75% 14/10/19	BB-	180	115,07	115,30	118	111	117	109
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	131	101,67	102,93	375	328	203	156
IT0005069395	BTP 1,05% 01/12/19	BBB-	4.206	102,79	102,82	9	8	6	5
IT0005059362	ISP STEP 24/12/19 in USD	BBB	58	97,09	97,31	344	336	168	160
IT0004984081	MPS FLOAT 27/01/20	B-	0	0,00	0,00				
XS0207065110	UCG 4,375% 29/01/20	BBB	30	111,92	112,39	45	30	41	27
IT0003644769	BTP 4,5% 01/02/20	BBB-	975	113,27	113,30	17	16	13	13
IT0004536949	BTP 4,25% 01/03/20	BBB-	1.659	112,79	112,82	18	17	13	13
IT0005012783	BTP ITALIA IL 23/04/20	BBB-	16.039	105,38	105,40	104	103	98	98
IT0005107708	BTP 0,7% 01/05/20	BBB-	1.096	101,70	101,74	19	18	13	12
IT0005022055	UCG STEP 31/07/20	BBB	8	102,92	104,36	126	85	118	77
IT0004594930	BTP 4% 01/09/20	BBB-	1.539	113,60	113,62	25	25	17	16
IT0005058919	BTP ITALIA IL 27/10/20	BBB-	3.786	104,83	104,90	112	111	102	101
IT0005142143	BTP 0,65% 01/11/20	BBB-	1.944	101,43	101,46	27	27	17	17
IT0004634132	BTP 3,75% 01/03/21	BBB-	1.244	113,75	113,80	40	39	27	26
XS1048568452	FCA 4,75% 22/03/21	BB-	240	110,27	110,49	217	211	203	198
IT0004966401	BTP 3,75% 01/05/21	BBB-	791	113,82	113,87	51	50	37	35
IT0005175598	BTP 0,45% 01/06/21	BBB-	6.960	99,82	99,84	49	49	34	33
IT0004009673	BTP 3,75% 01/08/21	BBB-	5.558	114,46	114,49	54	54	37	36
IT0004695075	BTP 4,75% 01/09/21	BBB-	4.846	119,04	119,09	59	58	41	40
IT0005028003	BTP 2,15% 15/12/21	BBB-	8.088	107,17	107,21	67	66	46	45
IT0004759673	BTP 5% 01/03/22	BBB-	3.232	121,23	121,28	78	78	55	54

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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
IT0005086886	BTP 1,35% 15/04/22	BBB-	3.991	102,64	102,68	84	83	59	58
XS1088515207	FCA 4,75% 15/07/22	BB-	160	110,40	110,63	269	265	241	237
IT0004801541	BTP 5,5% 01/09/22	BBB-	1.542	125,29	125,34	90	89	60	59
XS1105276759	BMW 1,25% 05/09/22	A	24	104,01	105,15	53	33	23	3
IT0005135840	BTP 1,45% 15/09/22	BBB-	3.382	102,99	103,04	91	90	61	60
IT0004848831	BTP 5,5% 01/11/22	BBB-	4.260	125,56	125,63	97	96	65	64
XS1167644407	VOLKS 0,875% 16/01/23	BBB+	3	99,63	100,79	94	74	59	40
IT0005172322	BTP 0,95% 15/03/23	BBB-	5.391	99,29	99,33	107	106	70	70
IT0004898034	BTP 4,5% 01/05/23	BBB-	2.784	120,66	120,72	111	110	73	72
IT0004356843	BTP 4,75% 01/08/23	BBB-	2.636	123,02	123,07	111	110	70	69
IT0000366655	BTP 9% 01/11/23	BBB-	3.355	150,85	150,92	120	119	75	74
IT0004953417	BTP 4,5% 01/03/24	BBB-	1.628	121,56	121,61	133	132	84	84
IT0005001547	BTP 3,75% 01/09/24	BBB-	3.296	116,44	116,50	147	146	92	91
IT0005045270	BTP 2,5% 01/12/24	BBB-	2.710	107,39	107,46	150	150	92	92
IT0004513641	BTP 5% 01/03/25	BBB-	3.396	126,46	126,50	154	153	92	92
IT0005090318	BTP 1,5% 01/06/25	BBB-	11.838	99,17	99,21	161	160	97	96
IT0005127086	BTP 2% 01/12/25	BBB-	3.650	102,30	102,33	172	172	102	102
IT0004644735	BTP 4,5% 01/03/26	BBB-	5.904	122,85	122,89	178	178	106	105
IT0005170839	BTP 1,6% 01/06/26	BBB-	13.729	98,54	98,57	177	177	102	101
IT0001086567	BTP 7,25% 01/11/26	BBB-	3.900	148,88	148,96	180	179	100	99
IT0005210650	BTP 1,25% 01/12/26	BBB-	18.205	94,61	94,64	185	184	104	104
IT0001174611	BTP 6,5% 01/11/27	BBB-	1.092	144,13	144,18	195	195	107	106
IT0004889033	BTP 4,75% 01/09/28	BBB-	3.981	127,88	127,98	205	204	109	108
IT0001302733	MPS STEP 01/02/29	B-	0	96,05	116,95	765	481	666	381
IT0001308508	MPS STEP 15/02/29	B-	0	98,00	116,00	696	460	596	360
IT0001278511	BTP 5,25% 01/11/29	BBB-	4.136	134,78	134,85	213	213	110	109
IT0005024234	BTP 3,5% 01/03/30	BBB-	5.076	115,04	115,14	218	217	112	112
IT0001444378	BTP 6% 01/05/31	BBB-	889	145,53	145,74	226	225	114	113
IT0005094088	BTP 1,65% 01/03/32	BBB-	18.922	92,86	92,89	221	220	105	104
IT0003256820	BTP 5,75% 01/02/33	BBB-	581	144,37	144,57	240	239	122	121
IT0003535157	BTP 5% 01/08/34	BBB-	1.598	135,70	135,86	248	247	126	125

### Aggiornamento al 31/12/2016

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