

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
IT0004983059	ISP 1,75% 10/02/17	BBB	30	100,02	100,05	69	-85	107	-47
IT0005162620	CTZ ZC 14/02/17	BBB-	96	100,01	100,01	-36	-39	2	-1
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	4	100,13	100,23	39	-170	76	-132
IT0006515628	BEI 2,53734% 20/02/17	AAA	13	35,10	35,17	90	-323	127	-285
XS0729798263	BNP 20/02/17	A	0	99,90	100,20	217	-420	255	-382
IT0004677008	ISP 21/02/17	BBB	0	99,92	100,05	164	-101	201	-63
IT0005089955	CTZ ZC 27/02/17	BBB-	315	100,02	100,03	-26	-40	11	-2
IT0004690092	UCG FLOAT 28/02/17	BBB	17	100,22	100,24	46	17	83	54
IT0004680804	UCG FLOAT 28/02/17	BBB	258	100,20	100,22	47	18	84	55
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	49	99,98	100,90	29	-1226	67	-1189
IT0004992274	BNL FLOAT 28/02/17	BBB-	22	100,03	0,00	28		65	
IT0005211146	CTZ ZC 28/02/17	BBB-	65	100,02	100,03	-35	-45	3	-7
XS0491042353	GE 4,25% 01/03/17	A+	6	100,33	100,37	-37	-91	1	-53
IT0004584204	CCT FLOAT 01/03/17	BBB-	2.884	100,02	100,03	-24	-33	13	4
IT0004793789	ISP FLOAT 02/03/17	BBB	2	100,22	100,27	29	-38	66	-1
XS0212843352	GS 02/03/17	BBB+	20	100,05	100,25	-22	-287	15	-250
XS0490739686	BEI 3,125% 03/03/17	AAA	13	100,25	100,31	-13	-89	24	-52
XS0213927667	ISP FLOAT 03/03/17	BBB	22	100,00	100,01	0	-13	37	24
IT0004682545	ISP STEP 03/03/17	BBB	66	100,31	100,34	15	-22	52	15
IT0004572811	ISP FLOAT 04/03/17	BBB	22	100,15	100,20	23	-35	60	2
NL0009677939	RBS STEP 09/03/17	BBB+	14	100,11	0,00	343		379	
DE0001137495	SCHATZ 0% 10/03/17	AAA	100	100,02	100,12	-23	-123	13	-87
IT0004992282	ISP 1,5% 10/03/17	BBB	10	100,12	100,19	24	-47	61	-11
IT0005171720	CTZ ZC 14/03/17	BBB-	192	100,03	100,04	-31	-40	5	-4
XS0567053763	GLB4 STEP 20/03/17	-	303	100,30	100,50	205	44	240	79
IT0004992613	MPS 2,5% 21/03/17	B-	0	0,00	0,00				
XS0764640149	FCA 7% 23/03/17	BB-	160	100,87	100,99	36	-49	71	-14
IT0004979081	UCG 2% 27/03/17	BBB	143	100,28	100,36	13	-39	48	-5
IT0004896178	UCG 28/03/17	BBB	198	99,98	100,02				
IT0004899321	BNL FLOAT 28/03/17	BBB-	40	100,21	100,44	66	-92	100	-57
IT0006718750	RBS 28/03/17	BBB+	7	100,38	102,29	54	-1167	88	-1132
XS0750403429	BNP FLOAT 30/03/17	A	65	100,08	0,00	37		71	
XS0736025056	ISP IL 30/03/17	BBB	0	100,44	100,52	8	-44	42	-9
IT0005214850	CTZ ZC 31/03/17	BBB-	25	100,05	100,06	-33	-40	1	-6
IT0004694086	ISP 31/03/17	BBB	106	100,10	100,18				
IT0004695018	ISP STEP 31/03/17	BBB	47	100,64	100,72	12	-38	47	-3
IT0004689755	MB FLOAT 31/03/17	BBB-	546	100,48	100,50	9	-4	43	30
IT0004804933	ISP FLOAT 03/04/17	BBB	14	100,59	100,60	10	4	44	38
IT0004800915	ISP FLOAT 03/04/17	BBB	9	100,42	100,51	14	-41	48	-8
XS0592626880	DB 06/04/17	-	22	99,85	101,51	97	-837	131	-803
IT0005001406	ISP 1,4% 09/04/17	BBB	6	100,21	100,32	24	-36	57	-3
XS0596124767	ISP IL 13/04/17	BBB	32	100,23	100,33				
IT0005176190	CTZ ZC 13/04/17	BBB-	901	100,07	100,08	-34	-42	-1	-9
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	26	99,96	100,01	107	81		
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	2	100,76	100,87	-22	-72	11	-39
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	12.880	100,73	100,73	8	7	41	40
FR0010415331	OAT 3,75% 25/04/17	AA	110	100,95	101,00	-53	-71	-20	-38
IT0005216939	CTZ ZC 28/04/17	BBB-	958	100,08	100,09	-33	-40	0	-7
XS0763010344	BNP FLOAT 30/04/17	A	27	99,77	100,60	172	-172	205	-139
IT0005092900	BP VICENZA 1,5% 02/05/17	B-	24	99,24	99,47	464	369	497	401
IT0004793474	BTP 4,75% 01/05/17	BBB-	569	101,21	101,22	-21	-26	12	7
IT0005093080	BP VICENZA 1,5% 02/05/17	B-	50	99,24	99,47	464	369	497	401
GB00B6H25375	RBS IL 29/04/17	BBB+	0	100,13	102,18	250	-559	283	-526
IT0004708472	UCG FLOAT 29/04/17	BBB	268	100,81	100,83	20	11	53	44
ES0000012412	BONOS 2,1% 30/04/17	BBB	65	100,57	100,66	-26	-62	7	-29
IT0005009789	BNL 1,5% 30/04/17	BBB-	2	100,32	100,42	20	-20	53	13
IT0005009763	BNL FLOAT 30/04/17	BBB-	0	100,12	100,22	14	-27	47	6
XS0605994242	MB 29/04/17	BBB-	16	100,00	100,04	13	-3	46	30
IT0004703952	ISP STEP 03/05/17	BBB	182	101,02	101,14	11	-36	44	-3
XS0757385280	ISP 04/05/17	BBB	5	100,46	0,00	13		46	
IT0005014953	BP VICENZA 2,25% 09/05/17	B-	54	99,34	99,60	474	374	506	406
IT0004812142	UCG 4% 09/05/17	BBB	72	101,00	0,00	24		56	
IT0005186397	CTZ ZC 12/05/17	BBB-	299	100,12	100,13	-43	-46	-11	-14
IT0005012403	MPS 2% 12/05/17	B-	0	0,00	0,00				
IT0005023459	BTP 1,15% 15/05/17	BBB-	674	100,39	100,41	-26	-33	6	-2
IT0005010415	ISP 1,2% 15/05/17	BBB	13	100,27	100,44	22	-39	54	-7
IT0005095192	BP VICENZA 1,5% 17/05/17	B-	9	99,10	99,38	469	369	500	400
IT0005095267	BP VICENZA 1,5% 17/05/17	B-	52	99,30	99,38	398	369	429	400
IT0004713852	UCG FLOAT 20/05/17	BBB	36	100,57	100,62	-34	-51	-3	-20
IT0005022782	BP VICENZA 2% 23/05/17	B-	2	99,17	99,46	475	378	506	408
IT0004838287	BNL 23/05/17	BBB-	13	99,76	101,00	188	-225	219	-194
IT0004828361	BNL 23/05/17	BBB-	10	99,76	0,00	167		198	
IT0006719469	RBS STEP 26/05/17	BBB+	19	101,53	101,70	60	6	90	36
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	16	101,27	101,33	108	90	2	-17
IT0004920374	BNL 31/05/17	BBB-	59	99,84	0,00	55		85	
XS0775206351	MS FLOAT 31/05/17	BBB+	2	99,88	0,00	38		68	
XS0620627033	ISP 31/05/17	BBB	1	100,04	100,16	16	-22	46	8

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IT0005219412	CTZ ZC 31/05/17	BBB-	672	100,11	100,12	-34	-36	-4	-6
IT0004703317	BP 31/05/17	BB-	330	101,20	101,45	52	-25	83	5
IT0004717333	ISP STEP 31/05/17	BBB	36	101,34	101,48	11	-30	42	0
IT0004713787	MB FLOAT 31/05/17	BBB-	996	101,08	101,10	15	9	45	39
IT0004920481	BNL FLOAT 31/05/17	BBB-	3	100,34	0,00	14		44	
IT0004820426	BTP 4,75% 01/06/17	BBB-	937	101,64	101,65	-29	-32	1	-2
GB00B6HZ3R74	RBS 02/06/17	BBB+	40	99,43	100,54	173	-162	203	-133
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	10	100,33	100,45	-24	-59	6	-29
IT0005106460	BP VICENZA 1,5% 04/06/17	B-	6	98,93	99,26	473	373	503	402
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	67	101,31	101,49	160	109	52	1
XS0305093311	FCA 5,625% 12/06/17	BB-	380	101,83	101,92	42	18	71	48
XS0626808223	GE FLOAT 15/06/17	A+	214	100,33	100,38	-28	-43	1	-14
XS0626808496	GE 3,625% 15/06/17	A+	50	101,37	101,45	-16	-38	13	-9
XS0304508921	ISP 4,75% 15/06/17	BBB	30	101,69	101,83	7	-30	36	-1
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	2	100,18	100,29	113	80	5	-28
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.382	100,91	100,94	-24	-31	4	-3
IT0005026239	BP VICENZA 2% 16/06/17	B-	2	98,98	99,33	479	382	507	410
DE0001104602	SCHATZ 0% 16/06/17	AAA	49	100,22	100,30	-60	-82	-32	-53
XS0306644344	ENEL 5,25% 20/06/17	BBB	43	102,01	102,04	-10	-18	18	11
IT0005107575	BP VICENZA 1,5% 22/06/17	B-	11	98,76	99,14	480	378	508	406
IT0006714858	BAR FLOAT 26/06/17	BBB	1	99,92	101,99	271	-252	298	-224
IT0004931371	BNL 28/06/17	BBB-	25	99,85	99,95	38	13	65	40
IT0005108458	BP VICENZA 1,5% 29/06/17	B-	58	98,71	99,09	477	380	505	407
IT0004611932	ISP FLOAT 30/06/17	BBB	352	99,99	100,00	14	11	42	38
IT0004725914	UCG FLOAT 30/06/17	BBB	197	101,23	101,29	12	-2	40	25
IT0006715483	BAR 30/06/17	BBB	46	100,06	100,10	-4	-14	23	13
IT0005222143	CTZ ZC 30/06/17	BBB-	28	100,12	100,13	-30	-32	-2	-4
DE0001135333	BUND 4,25% 04/07/17	AAA	17	102,02	102,10	-60	-79	-33	-52
IT0004727274	ISP 4,1% 04/07/17	BBB	212	101,65	101,85	11	-36	38	-9
IT0005029829	BP VICENZA 2% 11/07/17	B-	3	98,77	99,19	485	386	511	412
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	92	102,31	102,50	27	-14	54	12
XS0514557973	ISP 12/07/17	BBB	57	100,77	101,99	26	-245	52	-218
IT0005203523	CTZ ZC 14/07/17	BBB-	87	100,16	100,17	-36	-38	-10	-12
IT0004723893	BP 21/07/17	BB-	186	101,45	101,55	88	66	113	91
XS0554703834	GBLB1 Lloyds 25/07/17	-	67	101,60	101,70	90	69	115	94
XS0554704303	GBLB0 Rbs 25/07/17	-	119	99,45	99,75	144	80	169	105
IT0005118267	BP VICENZA 1,5% 26/07/17	B-	15	98,60	98,91	449	382	474	407
XS0754809548	BEI FLOAT 27/07/17	AAA	25	100,23	100,54	-35	-99	-10	-74
IT0004738081	UCG IL 29/07/17	BBB	18	102,07	102,37	57	-4	82	21
IT0004826449	ISP 31/07/17	BBB	4	101,45	0,00	27		51	
IT0005029100	ISP 1% 31/07/17	BBB	4	100,37	0,00	24		48	
IT0005026320	DB 1,25% 30/07/17	-	1	99,91	0,00	143		167	
IT0004984198	UCG 2% 31/07/17	BBB	249	100,95	100,99	7	-1	31	23
IT0004827439	UCG 31/07/17	BBB	114	99,90	100,07	21	-14	45	10
IT0004740350	UCG FLOAT 31/07/17	BBB	108	101,48	101,52	9	1	33	25
DE000UB2F5S4	UBS 4% 31/07/17	A+	11	101,56	102,05	80	-16	105	8
IT0004841273	ISP 5,15% 01/08/17	BBB	27	102,46	0,00	13		37	
IT0004826852	ISP FLOAT 01/08/17	BBB	5	101,88	0,00	21		46	
IT0004619364	ISP FLOAT 03/08/17	BBB	342	101,41	101,44	15	9	39	34
IT0004745581	ISP 4,2% 03/08/17	BBB	1	101,95	0,00	26		50	
IT0004839020	MB 10/08/17	BBB-	9	100,79	101,17	21	-52	44	-29
IT0005211138	CTZ ZC 14/08/17	BBB-	89	100,15	100,17	-29	-31	-5	-8
US298785GN08	BEI 1% 17/08/17 in USD	AAA	72	99,93	99,98	113	105	-1	-9
IT0005042418	BP VICENZA 1,75% 18/08/17	B-	7	98,30	98,90	496	381	519	404
IT0005041188	BP VICENZA 1,75% 22/08/17	B-	2	98,26	98,86	497	384	520	407
XS0649519716	BEI ZC 24/08/17	AAA	20	100,14	100,20	-25	-36	-3	-13
IT0004795230	BP VICENZA ZC 28/08/17	B-	4	97,28	97,87	495	386	517	408
IT0005126989	CTZ ZC 30/08/17	BBB-	1.165	100,13	100,13	-23	-23	-1	-2
XS0525459433	RBS 31/08/17	BBB+	34	99,79	100,72	53	-109	74	-87
IT0004626914	ISP FLOAT 01/09/17	BBB	252	101,66	101,99	11	-44	33	-23
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	10	99,78	99,88	114	96	-1	-19
IT0004628050	ISP FLOAT 03/09/17	BBB	14	101,55	0,00	33		55	
US500769FG49	KFW 0,875% 05/09/17 in USD	AAA	25	99,82	100,00	119	87	3	-28
IT0004842701	ISP 5% 11/09/17	BBB	5	102,85	0,00	26		47	
IT0004842685	ISP 5% 12/09/17	BBB	115	102,96	0,00	11		31	
IT0004750268	ISP 5,4% 12/09/17	BBB	18	103,10	0,00	27		47	
IT0004842719	ISP FLOAT 12/09/17	BBB	14	102,11	0,00	14		35	
IT0004842677	ISP 5% 13/09/17	BBB	13	102,88	103,10	25	-9	46	11
IT0005214843	CTZ ZC 14/09/17	BBB-	72	100,18	100,19	-28	-30	-8	-10
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	119	102,96	103,07	-50	-66	-30	-46
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	68	99,98	100,04	117	105	0	-11
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	0	0,00	0,00				
DE0001104610	SCHATZ 0% 15/09/17	AAA	37	100,39	100,46	-62	-75	-42	-54
IT0004085210	BTP IL 15/09/17	BBB-	160	102,30	102,39	81	68	101	89
XS1028546916	BEI 0,5% 15/09/17	AAA	38	100,67	100,72	-59	-67	-38	-46

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IT0005040719	ISP 17/09/17	BBB	24	99,80	0,00	37		57	
IT0005040727	ISP 16/09/17	BBB	66	99,90	0,00	21		41	
XS0617319032	GBLB FLOAT 18/09/17	-	133	99,35	99,75	120	55	140	75
IT0004755119	UCG FLOAT 21/09/17	BBB	27	100,19	100,38	35	5	55	25
IT0005004541	BP VICENZA 2,4% 21/09/17	B-	19	98,37	98,97	507	408	527	427
GB00B641Y865	BAR FLOAT 29/09/17	BBB	0	100,22	0,00	185		204	
NL0009560002	RBS 30/09/17	BBB+	9	99,66	100,39	52	-59	71	-40
NL0009560010	RBS STEP 30/09/17	BBB+	18	101,05	0,00	142		161	
XS0525426184	RBS 30/09/17	BBB+	16	99,79	100,72	50	-91	68	-72
IT0004762586	UCG 30/09/17	BBB	805	100,43	100,52	12	-1	31	17
IT0004849300	ISP 4,8% 03/10/17	BBB	13	103,05	0,00	19		38	
IT0004849342	ISP 4,8% 04/10/17	BBB	16	103,01	0,00	27		45	
IT0004633993	ISP FLOAT 04/10/17	BBB	252	101,75	0,00	12		30	
IT0004849318	ISP 4,8% 05/10/17	BBB	134	103,06	104,20	21	-140	40	-122
IT0004849334	ISP FLOAT 05/10/17	BBB	39	102,36	102,50	13	-8	31	11
IT0004760655	ENI 4,875% 11/10/17	BBB+	365	103,43	103,48	-13	-19	5	-1
IT0004760648	ENI FLOAT 11/10/17	BBB+	51	101,91	101,95	-32	-37	-14	-19
IT0005216921	CTZ ZC 13/10/17	BBB-	59	100,20	100,21	-29	-30	-11	-13
DE000A1RET15	KFW 0,875% 13/10/17	AAA	3	101,00	101,10	-57	-71	-39	-53
XS0308505055	BEI 4,75% 15/10/17	AAA	45	103,71	103,81	-53	-67	-36	-49
XS0820711132	MB IL 16/10/17	BBB-	14	102,57	0,00	5		23	
IT0004652175	CCT FLOAT 15/10/17	BBB-	9.179	100,55	100,56	-30	-32	-12	-15
IT0004851231	ISP FLOAT 25/10/17	BBB	162	102,58	102,89	9	-33	26	-16
XS0535364680	RBS 29/10/17	BBB+	58	99,79	100,72	47	-78	64	-62
IT0004854060	UCG ZC 31/10/17	BBB	102	99,89	100,03	15	-4	31	12
ES00000126V0	BONOS 0,5% 31/10/17	BBB	103	100,57	100,64	-27	-37	-11	-20
IT0004767577	UCG 31/10/17	BBB	478	101,15	101,21	10	2	26	18
IT0005057176	BNL FLOAT 31/10/17	BBB-	5	99,96	0,00	15		32	
IT0004853641	UCG STEP 31/10/17	BBB	4	103,03	0,00	41		57	
IT0004854672	BNL 31/10/17	BBB-	22	99,79	101,15	64	-119	80	-103
IT0004853989	BNL 31/10/17	BBB-	105	99,91	100,40	37	-29	54	-13
IT0004763782	UCG ZC 31/10/17	BBB	28	99,79	99,90	28	13	45	30
IT0004867070	BTP 3,5% 01/11/17	BBB-	1.129	102,77	102,78	-24	-25	-8	-9
IT0004643588	ISP FLOAT 05/11/17	BBB	113	101,78	102,00	39	10	54	26
IT0004854094	ISP 4% 05/11/17	BBB	144	102,94	0,00	11		27	
IT0004643596	ISP FLOAT 04/11/17	BBB	87	101,97	102,01	14	9	30	25
IT0004853757	ISP FLOAT 05/11/17	BBB	11	101,83	0,00	22		37	
IT0005058281	BP VICENZA 1,5% 07/11/17	B-	100	97,45	97,84	497	443	513	458
IT0004648694	ISP 10/11/17	BBB	20	99,70	99,85	39	20	54	35
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	40.492	102,33	102,34	62	61	77	76
IT0005219404	CTZ ZC 14/11/17	BBB-	45	100,23	100,24	-29	-31	-14	-15
XS1137512312	MB 0,875% 14/11/17	BBB-	320	100,60	100,64	10	5	26	20
IT0005066524	BP VICENZA 1,5% 14/11/17	B-	8	97,17	0,00	527		542	
IT0004772676	UCG ZC 16/11/17	BBB	102	99,90	0,00	13		28	
XS0835345082	MB 21/11/17	BBB-	34	101,24	101,64	23	-26	38	-12
XS1013013385	GS FLOAT 25/11/17 in USD	BBB+	50	97,80	99,80	400	144	278	22
XS0798334875	BNP 2,875% 27/11/17	A	3	102,49	102,72	-18	-45	-4	-31
FR0012330124	RENAULT FLOAT 27/11/17	BBB	4	99,67	100,97	62	-97	76	-82
IT0004867799	BNL 30/11/17	BBB-	0	99,75	0,00	96		110	
IT0004866684	BNL 30/11/17	BBB-	1	99,77	0,00	93		107	
IT0004777121	UCG 5% 30/11/17	BBB	90	104,01	104,06	13	8	27	22
XS0697341203	MB 30/11/17	BBB-	89	99,92	99,95	24	21	38	35
IT0004868953	BNL 30/11/17	BBB-	30	99,81	100,04	38	10	52	24
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	8	101,32	101,57	-47	-77	-33	-63
IT0004866346	ISP FLOAT 04/12/17	BBB	4	101,61	101,92	26	-11	40	3
IT0004653843	ISP 03/12/17	BBB	133	100,06	100,18	21	6	35	20
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	50	103,18	103,63	55	4	69	17
IT0004866551	BP FLOAT 06/12/17	BB-	1.077	102,85	102,91	88	81	102	95
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	65	103,03	0,00	136		150	
IT0004650740	ISP FLOAT 10/12/17	BBB	60	101,88	0,00	29		42	
XS0695633767	ISP 09/12/17	BBB	24	100,84	0,00	27		41	
IT0004783046	MB ZC 12/12/17	BBB-	129	99,84	99,90	19	12	33	25
IT0005222135	CTZ ZC 14/12/17	BBB-	125	100,29	100,30	-34	-35	-20	-21
XS0558939269	BEI 2% 15/12/17 in USD	AAA	20	100,65	100,75	124	113	1	-11
DE0001104628	SCHATZ 0% 15/12/17	AAA	30	100,58	100,64	-66	-74	-53	-60
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	500	99,81	99,87	123	115	-1	-8
IT0004776230	UCG FLOAT 19/12/17	BBB	491	101,36	101,43	10	2	23	15
IT0005139701	BP VICENZA 2% 20/12/17	B-	7	97,19	97,79	532	460	545	473
IT0005139719	BP VICENZA 2,5% 20/12/17	B-	13	97,60	98,20	534	462	547	475
IT0003974760	MB FLOAT 21/12/17	BBB-	6	99,82	100,01	22	0	35	13
IT0005004855	UCG STEP 23/12/17	BBB	446	101,66	101,73	25	18	38	30
IT0005021529	UCG STEP 27/12/17	BBB	102	100,94	101,16	45	21	58	33
IT0004873151	BNL 28/12/17	BBB-	8	99,80	0,00	88		101	
IT0004991961	UCG STEP 28/12/17	BBB	352	102,13	102,22	24	14	36	26
IT0004873425	BNP 28/12/17	A	20	99,64	0,00	86		98	
IT0004660202	ISP IL 30/12/17	BBB	32	100,59	0,00				

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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
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	100	96,15	96,70	546	483	557	494
XS0340180149	GE 5,375% 16/01/18	A+	76	105,27	105,36	-16	-25	-5	-14
IT0003422844	BNL 4,75% 17/01/18	BBB-	125	104,25	0,00	28		39	
IT0004871973	ISP FLOAT 18/01/18	BBB	22	101,82	102,19	30	-8	41	3
IT0004669393	UCG FLOAT 18/01/18	BBB	140	102,88	103,00	16	4	27	15
XS1070681397	BP 2,375% 22/01/18	BB-	285	101,35	101,48	97	83	107	94
IT0005082463	BP VICENZA 1,2% 28/01/18	B-	11	95,99	96,59	548	482	559	492
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	58.750	99,37	99,70	64	31	74	41
IT0004886781	BNL 31/01/18	BBB-	75	99,41	99,67	60	33	70	44
IT0004874654	MB 31/01/18	BBB-	607	99,86	99,87	14	13	24	23
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	107	104,73	104,79	-25	-32	-15	-21
IT0004273493	BTP 4,5% 01/02/18	BBB-	8.066	104,64	104,65	-16	-17	-6	-7
IT0004887508	ISP FLOAT 08/02/18	BBB	16	101,50	101,55	17	12	27	22
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	56	100,66	101,25	274	215	146	87
IT0004983125	ISP 10/02/18	BBB	30	101,09	0,00	43		53	
XS0083595636	BEI 5,5% 15/02/18	AAA	10	106,03	106,49	-32	-74	-22	-64
IT0004794159	ENEL FLOAT 20/02/18	BBB	181	103,13	103,17	-25	-29	-16	-19
IT0004794142	ENEL 4,875% 20/02/18	BBB	666	105,16	105,21	-5	-10	4	0
IT0005085482	BP VICENZA 1,2% 20/02/18	B-	13	96,24	96,84	497	435	507	445
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	7	95,64	96,64	560	456	570	466
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BBB-	20	106,13	106,74	27	-28	37	-18
IT0004884794	MB FLOAT 25/02/18	BBB-	37	100,74	100,99	46	22	56	32
FR0012634558	OAT 0% 25/02/18	AA	13	100,58	100,62	-55	-58	-45	-48
IT0004889165	BP 27/02/18	BB-	938	100,38	100,40	110	108	120	118
IT0004892672	BNL IL 28/02/18	BBB-	22	99,64	100,63	138	44	147	54
GB00B6419477	BAR 28/02/18	BBB	40	100,35	101,34	33	-59	43	-49
IT0004796451	ISP STEP 06/03/18	BBB	16	104,48	104,60	67	56	76	66
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	69	107,68	107,98	28	2	37	11
IT0004990971	ISP 10/03/18	BBB	58	101,14	0,00	46		55	
XS0874839086	GE 1,625% 15/03/18	A+	45	101,93	102,03	-11	-20	-2	-11
IT0004803182	BP VICENZA 5% 15/03/18	B-	211	99,35	99,88	561	510	570	520
XS0518184667	BEI 2,625% 15/03/18	AAA	1	103,54	103,61	-55	-61	-45	-51
IT0004787476	UCG 6,1% 16/03/18	BBB	85	106,45	106,80	28	-1	38	8
NL0009294040	RBS 23/03/18	BBB+	94	110,00	111,28	176	70	185	79
IT0004899354	BNL FLOAT 28/03/18	BBB-	2	101,89	102,89	36	-50	45	-41
IT0004899362	BNL FLOAT 28/03/18	BBB-	15	98,85	100,00	102	0	111	9
IT0005175366	CTZ ZC 28/03/18	BBB-	408	100,15	100,16	-13	-14	-4	-5
XS0166179381	DEUT TEL 6,625% 29/03/18	BBB+	7	107,31	108,35	24	-60	33	-51
IT0004796741	DB FLOAT 30/03/18	-	5	98,90	99,59	122	62	131	71
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00				
IT0005001372	ISP 09/04/18	BBB	4	99,46	0,00	46		55	
IT0004716319	CCT FLOAT 15/04/18	BBB-	4.372	101,02	101,03	-17	-18	-8	-9
IT0004806730	UCG STEP 20/04/18	BBB	48	105,80	0,00	20		29	
IT0004918550	BP VICENZA 3,8% 24/04/18	B-	3	97,98	0,00	552		561	
FR0010604983	OAT 4% 25/04/18	AA	228	105,56	105,63	-53	-58	-44	-49
IT0005105769	BNL FLOAT 30/04/18	BBB-	4	99,75	0,00	27		35	
IT0004909260	BNL FLOAT 30/04/18	BBB-	27	99,19	99,56	66	36	75	44
ES00000127D6	BONOS 0,25% 30/04/18	BBB	71	100,62	100,69	-25	-31	-16	-22
IT0004909658	UCG IL 06/05/18	BBB	421	100,45	100,55	61	53	69	61
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	12	104,84	105,96	18	-67	27	-59
IT0005066557	BP VICENZA 1,6% 14/05/18	B-	20	95,20	96,19	555	471	563	479
IT0005106049	BTP 0,25% 15/05/18	BBB-	2.205	100,41	100,43	-7	-9	1	-1
IT0004909013	ISP FLOAT 15/05/18	BBB	240	102,80	103,01	22	6	30	14
IT0005009680	ISP 15/05/18	BBB	13	100,92	0,00	48		56	
IT0004808421	UCG 5% 21/05/18	BBB	59	106,26	106,39	15	6	23	14
FR0011394345	OAT 1% 25/05/18	AA	5	101,99	102,10	-52	-60	-44	-52
XS0630463965	TELECOM ITA 4,75% 25/05/18	BB+	200	105,93	106,04	11	11	27	19
IT0005108078	BNL FLOAT 29/05/18	BBB-	2	99,74	100,01	26	5	34	13
IT0004923071	ISP FLOAT 30/05/18	BBB	6	101,74	102,20	34	-1	42	7
IT0005022816	BNL FLOAT 30/05/18	BBB-	5	98,84	0,00	89		97	
IT0005021941	BNL FLOAT 30/05/18	BBB-	10	100,40	0,00	26		34	
IT0004721574	BP VICENZA ZC 30/05/18	B-	2	93,28	94,14	547	472	555	480
IT0004907843	BTP 3,5% 01/06/18	BBB-	5.815	104,70	104,73	-4	-7	4	1
IT0004918543	UCG FLOAT 04/06/18	BBB	616	103,39	103,47	16	10	24	18
XS0779213627	ISP FLOAT 11/06/18	BBB	80	99,37	99,43	47	42	55	50
XS0170343247	ENEL 4,75% 12/06/18	BBB	54	106,34	106,47	6	-3	14	5
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	4	95,55	96,55	565	486	573	494
DE000A1PGQY7	DAIMLER 2,125% 27/06/18	A-	1	102,99	103,62	-2	-46	6	-38
DE0001135358	BUND 4,25% 04/07/18	AAA	5	107,11	107,16	-73	-76	-66	-69
XS0647264398	FCA 7,375% 09/07/18	BB-	420	109,01	109,24	98	83	105	90
XS0878567394	BEI 1% 13/07/18	AAA	8	102,16	102,32	-49	-60	-42	-53
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	64	99,89	100,42	8	-29	15	-21
IT0005121568	BP VICENZA 2% 17/07/18	B-	67	95,04	96,03	565	490	572	497
IT0004826092	UCG 5,65% 24/07/18	BBB	178	108,04	108,14	19	12	26	19

Aggiornamento al 31/01/2017

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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
EU000A1G0BH9	EFSF 1,25% 31/07/18	AA	7	102,16	103,11	-19	-82	-13	-75
IT0004361041	BTP 4,5% 01/08/18	BBB-	3.567	106,73	106,74	0	-1	7	6
XS0173501379	BMW 5% 06/08/18	A+	60	107,68	107,84	-10	-20	-3	-13
IT0005123259	BP VICENZA 2% 07/08/18	B-	20	94,84	95,83	566	493	573	500
IT0004825029	UCG 5,65% 24/08/18	BBB	167	108,40	108,50	23	17	29	23
IT0005126161	BP VICENZA 2% 28/08/18	B-	24	94,65	95,61	566	498	572	504
IT0005126195	BP VICENZA 2% 28/08/18	B-	24	94,64	95,63	567	496	573	503
IT0004890882	BTP IL 15/09/18	BBB-	466	104,39	104,58	32	21	38	27
FR0011568963	RENAULT 3,625% 19/09/18	BBB-	16	105,75	106,13	8	-14	14	-8
XS1293577208	BP 2,625% 21/09/18	BB-	220	101,64	101,78	159	151	165	157
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB-	76	102,30	0,00	260		115	
IT0004955685	MB STEP 30/09/18	BBB-	930	104,88	105,00	45	38	51	44
IT0005139099	BTP 0,3% 15/10/18	BBB-	1.195	100,43	100,46	5	3	10	8
XS0692728511	BEI 2,5% 15/10/18	AAA	8	105,11	105,24	-49	-57	-44	-51
IT0001267381	UBI 20/10/18	BBB-	345	108,33	108,44	60	54	66	60
XS0695401801	ENEL 5,75% 24/10/18	BBB	400	109,86	110,04	2	-8	7	-2
XS0985326502	BP VICENZA 5% 25/10/18	B-	1.540	96,42	96,67	726	710	732	715
IT0004965015	BNL FLOAT 31/10/18	BBB-	113	98,92	99,60	63	23	68	28
IT0004922909	CCT FLOAT 01/11/18	BBB-	3.615	102,70	102,74	-5	-7	0	-2
XS0555977312	ISP 4% 08/11/18	BBB	20	106,51	106,61	29	24	34	29
IT0006525932	BEI 20/11/18	AAA	15	116,83	118,30	50	-21	55	-17
FR0011523257	OAT 1% 25/11/18	AA	124	102,74	102,82	-50	-54	-45	-49
IT0005114563	BP VICENZA 2% 29/11/18	B-	5	93,85	94,85	560	500	565	505
XS0562783034	LAFARGE 5,375% 29/11/18	BBB	20	108,33	111,73	75	-98	79	-93
IT0004969397	BNL IL 29/11/18	BBB-	21	103,62	104,62	84	31	89	36
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	142	106,56	106,60	2	0	7	5
IT0004957574	BTP 3,5% 01/12/18	BBB-	1.969	106,25	106,30	8	5	13	10
IT0004866353	ISP STEP 04/12/18	BBB	20	107,04	107,55	64	38	69	42
IT0004965577	MB 3,2% 04/12/18	BBB-	23	104,28	105,10	84	40	89	45
IT0004967706	ISP 2% 11/12/18	BBB	4	102,54	102,99	62	38	66	42
XS0794393396	TELECOM ITA 6,125% 14/12/18	BB+	100	110,85	111,12	27	14	31	18
XS0557640421	CITI STEP 21/12/18	BBB+	30	107,74	107,90	10	2	14	6
IT0005221285	CTZ ZC 28/12/18	BBB-	2.675	99,86	99,87	7	7	12	11
IT0004964224	UCG STEP 31/12/18	BBB	424	106,13	106,19	40	37	44	41
IT0004941875	MB IL 11/01/19	BBB-	38	104,00	104,50	124	99	128	103
XS0396592049	DB ZC 12/01/19	-	15	97,21	0,00	147		151	
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	32	111,99	112,11	34	28	38	32
IT0004871965	ISP STEP 18/01/19	BBB	245	107,40	107,59	54	45	58	49
XS0973623514	UCG 3,625% 24/01/19	BBB	50	106,45	106,61	34	26	38	30
IT0004775315	DB ZC 24/01/19	-	20	95,93	99,99	215	1	219	4
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	20	109,90	110,27	36	19	40	23
IT0003493258	BTP 4,25% 01/02/19	BBB-	2.629	108,21	108,23	13	12	16	15
XS0403573438	DB ZC 04/02/19	-	2	95,78	0,00	220		224	
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	20	94,55	95,55	571	514	574	518
IT0006527052	BEI 05/02/19	AAA	14	129,48	130,20	20	-8	24	-4
IT0004991151	BP VICENZA 2,75% 07/02/19	B-	18	94,51	95,51	572	516	575	519
IT0004887896	ISP STEP 08/02/19	BBB	170	106,48	106,71	60	49	63	52
IT0004780687	DB 2,75% 09/02/19	-	15	100,84	105,10	232	22	235	25
IT0003634323	BNL 4,67% 27/02/19	BBB-	3	108,50	0,00	53		56	
NL0009670090	RBS 4,5% 27/02/19	BBB+	2	105,60	0,00	173		176	
IT0001313987	ISP 4,6% 01/03/19	BBB	7	108,05	108,51	67	46	70	49
IT0004423957	BTP 4,5% 01/03/19	BBB-	647	108,92	108,96	18	17	21	20
IT0005001422	ISP 13/03/19 in USD	BBB	147	96,53	96,54	346	345	190	189
XS1044894944	BP 3,5% 14/03/19	BB-	500	103,25	103,55	191	177	194	179
IT0001312708	UBI STEP 16/03/19	BBB-	104	122,83	123,00	83	76	86	79
IT0004898273	ISP STEP 10/04/19	BBB	180	107,65	107,78	71	65	73	67
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	5	94,06	95,06	570	518	572	520
XS0412826579	BEI 4,25% 15/04/19	AAA	108	110,43	110,51	-47	-50	-45	-48
IT0005020919	BP VICENZA 2,75% 09/05/19	B-	5	93,91	94,91	569	519	570	520
IT0004908841	ISP STEP 15/05/19	BBB	120	107,06	107,59	75	53	76	54
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	11	93,29	94,29	569	519	570	520
XS1078760813	UCG 1,5% 19/06/19	BBB	50	102,48	102,55	45	42	45	42
IT0005025017	ISP 1% 10/07/19	BBB	30	100,44	100,99	82	59	81	58
IT0005031270	BP VICENZA 2,5% 11/07/19	B-	5	92,95	93,95	568	520	567	520
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	14	92,95	93,94	568	521	567	520
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	2	92,09	93,09	566	521	565	519
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	23	92,22	93,09	560	521	559	519
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	68	101,83	103,29	367	311	198	141

Aggiornamento al 31/01/2017

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