

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
IT0004584204	CCT FLOAT 01/03/17	BBB-	3.655	100,00	100,01	0	-36	37	1
XS0212843352	GS 02/03/17	BBB+	3	100,12	100,30	-659	-1621	-621	-1584
XS0490739686	BEI 3,125% 03/03/17	AAA	15	100,02	100,09	202	-152	240	-114
IT0004682545	ISP STEP 03/03/17	BBB	60	100,07	100,10	53	-97	91	-59
IT0004572811	ISP FLOAT 04/03/17	BBB	60	100,04	100,06	53	-19	91	19
DE0001137495	SCHATZ 0% 10/03/17	AAA	440	100,00	100,06	-5	-151	32	-114
IT0004992282	ISP 1,5% 10/03/17	BBB	26	100,04	100,08	45	-58	83	-20
IT0005171720	CTZ ZC 14/03/17	BBB-	257	100,02	100,02	-30	-36	7	1
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	25	100,02	100,11	134	-45		
XS0494996043	GS 4,375% 16/03/17	BBB+	17	100,23	100,37	17	-228	54	-190
XS0567053763	GLB4 STEP 20/03/17	-	107	100,00	100,20	468	161	506	198
IT0004992613	MPS 2,5% 21/03/17	B-	0	0,00	0,00				
XS0764640149	FCA 7% 23/03/17	BB-	20	100,50	100,52	23	-3	60	34
IT0004979081	UCG 2% 27/03/17	BBB	72	100,17	100,20	14	-18	51	19
IT0004899321	BNL FLOAT 28/03/17	BBB-	140	100,13	100,23	67	-47	104	-10
IT0006718750	RBS 28/03/17	BBB+	0	100,23	102,12	61	-1862	97	-1826
IT0004896178	UCG 28/03/17	BBB	116	99,99	100,01				
XS0750403429	BNP FLOAT 30/03/17	A	58	100,04	0,00	48		85	
XS0736025056	ISP IL 30/03/17	BBB	0	100,27	100,32	10	-42	46	-6
IT0004694086	ISP 31/03/17	BBB	42	100,07	100,11				
IT0005214850	CTZ ZC 31/03/17	BBB-	25	100,03	100,04	-35	-41	1	-5
IT0004695018	ISP STEP 31/03/17	BBB	5	100,39	100,46	22	-48	59	-11
IT0004689755	MB FLOAT 31/03/17	BBB-	508	100,29	100,30	23	12	59	49
IT0004804933	ISP FLOAT 03/04/17	BBB	26	100,38	100,43	10	-37	46	-1
IT0004904287	UCG FLOAT 04/04/17	BBB	3	100,18	100,21	19	-9	55	27
XS0592626880	DB 06/04/17	-	11	99,83	0,00	161		197	
IT0005001406	ISP 1,4% 09/04/17	BBB	2	100,14	100,22	26	-38	61	-2
IT0005176190	CTZ ZC 13/04/17	BBB-	189	100,05	100,06	-39	-43	-4	-8
XS0596124767	ISP IL 13/04/17	BBB	56	100,16	100,23				
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	83	99,97	100,01	108	80		
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	20	100,54	100,65	-14	-83	20	-49
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	16.211	100,44	100,48	-127	-151	-93	-117
FR0010415331	OAT 3,75% 25/04/17	AA	116	100,69	100,76	-41	-86	-7	-52
IT0005216939	CTZ ZC 28/04/17	BBB-	158	100,06	100,07	-37	-40	-3	-6
ES0000012412	BONOS 2,1% 30/04/17	BBB	104	100,42	100,51	-18	-65	15	-31
GB00B6HZ5375	RBS IL 29/04/17	BBB+	0	100,25	102,25	169	-845	203	-811
XS0605994242	MB 29/04/17	BBB-	81	100,00	100,04	18	-4	51	30
IT0005093080	BP VICENZA 1,5% 02/05/17	B-	38	99,16	99,34	606	508	640	541
IT0004793474	BTP 4,75% 01/05/17	BBB-	154	100,92	100,93	-21	-27	13	7
IT0005009789	BNL 1,5% 30/04/17	BBB-	20	100,24	100,34	22	-31	56	3
IT0004708472	UCG FLOAT 29/04/17	BBB	119	100,62	100,63	19	14	53	48
IT0005092900	BP VICENZA 1,5% 02/05/17	B-	66	99,16	99,34	606	508	640	541
IT0004703952	ISP STEP 03/05/17	BBB	11	100,78	100,87	11	-35	45	-2
XS0757385280	ISP 04/05/17	BBB	13	100,37	0,00	4		38	
DE000A1MA9V5	DAIMLER 2% 05/05/17	A	5	100,18	100,96	104	-293	138	-259
IT0004812142	UCG 4% 09/05/17	BBB	80	100,79	100,84	20	-3	54	30
IT0005012403	MPS 2% 12/05/17	B-	0	0,00	0,00				
IT0005186397	CTZ ZC 12/05/17	BBB-	37	100,09	100,09	-40	-43	-6	-9
IT0005010415	ISP 1,2% 15/05/17	BBB	4	100,22	100,35	19	-39	53	-6
IT0005023459	BTP 1,15% 15/05/17	BBB-	403	100,31	100,34	-27	-37	6	-4
EU000A1G0AK5	EFSS 2% 15/05/17	AA	1	100,53	100,83	-41	-174	-8	-140
IT0005095267	BP VICENZA 1,5% 17/05/17	B-	35	98,96	99,18	613	514	646	547
XS0300196879	ISP FLOAT 18/05/17	BBB	38	100,01	100,03	-4	-13	29	20
IT0004713852	UCG FLOAT 20/05/17	BBB	14	100,46	100,50	19	3	52	36
IT0004838287	BNL 23/05/17	BBB-	53	99,83	0,00	177		210	
IT0004828361	BNL 23/05/17	BBB-	28	99,80	0,00	169		202	
IT0005022782	BP VICENZA 2% 23/05/17	B-	3	98,97	99,21	624	524	657	557
IT0006719469	RBS STEP 26/05/17	BBB+	3	101,22	0,00	67		100	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	12	101,05	101,11	104	83	-2	-23
IT0006714627	BAR STEP 30/05/17	BBB	10	100,71	102,99	230	-584	262	-552
IT0005219412	CTZ ZC 31/05/17	BBB-	253	100,09	100,10	-34	-38	-2	-6
IT0004713787	MB FLOAT 31/05/17	BBB-	669	100,88	100,91	18	6	50	38
XS0620627033	ISP 31/05/17	BBB	1	100,04	0,00	13		45	
IT0004920374	BNL 31/05/17	BBB-	21	99,86	100,10	57	-34	89	-2
IT0004717333	ISP STEP 31/05/17	BBB	39	101,10	101,15	11	-7	44	25
IT0004703317	BP 31/05/17	BB-	34	100,92	101,11	77	4	110	37
IT0004920481	BNL FLOAT 31/05/17	BBB-	16	100,28	0,00	13		45	
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	4	100,62	0,00	238		270	
IT0005106460	BP VICENZA 1,5% 04/06/17	B-	27	98,71	98,99	621	517	653	549
IT0004814098	ISP FLOAT 05/06/17	BBB	7	100,73	100,86	11	-35	43	-3
EU000A1G0BF3	EFSS 0,75% 05/06/17	AA	9	100,26	100,38	-19	-62	13	-30
XS0305093311	FCA 5,625% 12/06/17	BB-	270	101,51	101,64	49	8	80	39
IT0005199341	CTZ ZC 14/06/17	BBB-	26	100,14	100,16	-46	-51	-15	-20
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	4	100,17	100,29	104	67	-4	-42
XS0626808223	GE FLOAT 15/06/17	A+	12	100,27	100,33	-27	-46	4	-16
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.435	100,75	100,78	-20	-29	11	2
XS0626808496	GE 3,625% 15/06/17	A+	204	101,17	101,24	-21	-45	9	-14

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IT0005026239	BP VICENZA 2% 16/06/17	B-	21	98,69	98,99	626	527	657	558
XS0306644344	ENEL 5,25% 20/06/17	BBB	263	101,71	101,76	-12	-27	18	3
IT0005107575	BP VICENZA 1,5% 22/06/17	B-	4	98,48	98,80	627	525	657	555
IT0004931371	BNL 28/06/17	BBB-	34	99,87	100,05	38	-15	68	15
IT0005108458	BP VICENZA 1,5% 29/06/17	B-	10	98,39	98,73	627	525	657	555
XS0789997649	ISP FLOAT 29/06/17	BBB	0	101,05	101,21	18	-27	47	2
XS0789291548	BNP FLOAT 29/06/17	A	10	100,33	0,00	13		42	
IT0005222143	CTZ ZC 30/06/17	BBB-	223	100,11	100,13	-32	-37	-3	-8
IT0006715483	BAR 30/06/17	BBB	42	100,06	100,34	-7	-88	22	-59
IT0004725914	UCG FLOAT 30/06/17	BBB	136	101,06	101,11	11	-4	40	26
IT0004611932	ISP FLOAT 30/06/17	BBB	608	99,88	99,99	16	13	45	42
IT0004727274	ISP 4,1% 04/07/17	BBB	52	101,44	101,59	5	-35	34	-6
DE0001135333	BUND 4,25% 04/07/17	AAA	30	101,81	101,89	-79	-101	-50	-72
XS0787655181	ISP FLOAT 04/07/17	BBB	5	101,24	0,00	9		38	
IT0005029829	BP VICENZA 2% 11/07/17	B-	91	98,40	98,76	628	530	657	558
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	22	102,01	102,18	26	-17	54	11
XS0514557973	ISP 12/07/17	BBB	30	100,70	0,00	17		45	
IT0005203523	CTZ ZC 14/07/17	BBB-	445	100,14	100,15	-35	-38	-7	-10
IT0004723893	BP 21/07/17	BB-	57	101,37	101,50	63	32	90	59
XS0554703834	GBLB1 Lloyds STEP 25/07/17	-	59	100,87	0,00	219		246	
XS0554704303	GBLB0 Rbs 25/07/17	-	6	99,32	99,70	193	99	220	126
IT0005118267	BP VICENZA 1,5% 26/07/17	B-	20	98,03	98,45	631	527	658	553
IT0004738081	UCG IL 29/07/17	BBB	0	102,14	102,41	48	-14	75	13
IT0004984198	UCG 2% 31/07/17	BBB	249	100,83	100,88	8	-3	34	23
IT0004826449	ISP 31/07/17	BBB	9	101,30	0,00	22		48	
IT0004740350	UCG FLOAT 31/07/17	BBB	74	101,31	101,35	8	-2	34	25
IT0004827439	UCG 31/07/17	BBB	43	99,90	100,06	23	-14	49	12
IT0005026320	DB 1,25% 30/07/17	-	34	99,95	100,80	136	-59	162	-33
DE000UB2F5S4	UBS 4% 31/07/17	A+	9	101,65	101,73	20	1	46	27
IT0004841273	ISP 5,15% 01/08/17	BBB	19	102,20	0,00	6		33	
IT0004745581	ISP 4,2% 03/08/17	BBB	2	101,74	0,00	22		48	
IT0004619364	ISP FLOAT 03/08/17	BBB	298	101,24	0,00	17		43	
IT0004839020	MB 10/08/17	BBB-	38	100,73	101,02	28	-35	53	-10
IT0005211138	CTZ ZC 14/08/17	BBB-	234	100,14	100,15	-29	-32	-4	-7
US298785GN08	BEI 1% 17/08/17 in USD	AAA	100	99,93	100,01	114	98	-1	-18
IT0005042418	BP VICENZA 1,75% 18/08/17	B-	57	97,85	98,24	631	547	656	571
IT0005041188	BP VICENZA 1,75% 22/08/17	B-	3	97,76	98,25	640	536	664	560
IT0004795230	BP VICENZA ZC 28/08/17	B-	25	96,85	97,44	642	518	665	542
IT0005126989	CTZ ZC 30/08/17	BBB-	671	100,14	100,15	-28	-29	-5	-6
IT0006716168	BAR STEP 31/08/17	BBB	10	101,51	0,00	208		231	
XS0525459433	RBS 31/08/17	BBB+	180	99,80	100,73	53	-126	76	-103
IT0004626914	ISP FLOAT 01/09/17	BBB	189	101,49	101,51	12	8	35	31
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	20	99,80	99,91	114	93	-3	-25
IT0004628050	ISP FLOAT 03/09/17	BBB	20	101,43	0,00	27		50	
US500769FG49	KFW 0,875% 05/09/17 in USD	AAA	6	99,83	100,03	120	82	2	-36
IT0004842701	ISP 5% 11/09/17	BBB	80	102,61	0,00	20		43	
IT0004842719	ISP FLOAT 12/09/17	BBB	10	101,94	0,00	8		30	
IT0004842685	ISP 5% 12/09/17	BBB	136	102,69	102,71	9	5	31	28
IT0004842677	ISP 5% 13/09/17	BBB	55	102,64	0,00	20		42	
IT0005214843	CTZ ZC 14/09/17	BBB-	223	100,16	100,18	-29	-32	-7	-10
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	198	102,76	102,86	-63	-81	-41	-58
XS1028546916	BEI 0,5% 15/09/17	AAA	8	100,59	100,67	-56	-70	-33	-48
DE0001104610	SCHATZ 0% 15/09/17	AAA	0	100,47	100,55	-84	-99	-62	-76
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	0	0,00	0,00				
EU000A1G0AU4	EFSF 1,625% 15/09/17	AA	3	101,04	101,41	-24	-89	-2	-67
IT0004085210	BTP IL 15/09/17	BBB-	178	101,79	101,93	14	-7	36	15
US36962G3H54	GE 5,625% 15/09/17 in USD	A+	9	102,37	102,78	129	56	10	-63
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	26	99,99	100,05	114	103	-5	-16
IT0005040727	ISP 16/09/17	BBB	34	99,94	0,00	15		37	
IT0005040719	ISP 17/09/17	BBB	16	99,86	0,00	30		52	
XS0617319032	GBLB FLOAT 18/09/17	-	16	99,13	99,50	171	104	193	126
XS0831389985	TELECOM ITA 4,5% 20/09/17	BB+	25	102,53	102,63	6	-11	28	11
IT0004755119	UCG FLOAT 21/09/17	BBB	10	100,21	100,30	28	12	50	34
IT0005004541	BP VICENZA 2,4% 21/09/17	B-	46	97,78	98,30	643	547	665	569
GB00B641Y865	BAR FLOAT 29/09/17	BBB	0	100,36	0,00	158		179	
XS0525426184	RBS 30/09/17	BBB+	54	99,80	100,73	50	-104	71	-83
NL0009560010	RBS STEP 30/09/17	BBB+	78	100,94	0,00	145		166	
NL0009560002	RBS 30/09/17	BBB+	8	99,69	100,45	52	-74	73	-53
IT0004762586	UCG 30/09/17	BBB	728	100,42	100,46	7	1	28	22
IT0004849300	ISP 4,8% 03/10/17	BBB	145	102,80	0,00	17		38	
IT0004849342	ISP 4,8% 04/10/17	BBB	21	102,75	0,00	27		47	
XS1050916649	VOLKS 1% 04/10/17	A-	10	100,39	101,29	36	-110	56	-89
IT0004633993	ISP FLOAT 04/10/17	BBB	128	101,60	101,67	12	0	32	21
IT0004849318	ISP 4,8% 05/10/17	BBB	111	102,86	102,99	11	-9	32	12

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IT0004849334	ISP FLOAT 05/10/17	BBB	89	102,20	0,00	6		26	
IT0004760655	ENI 4,875% 11/10/17	BBB+	198	103,17	103,23	-17	-26	3	-6
IT0004760648	ENI FLOAT 11/10/17	BBB+	83	101,71	101,89	-27	-55	-7	-35
IT0005216921	CTZ ZC 13/10/17	BBB-	88	100,20	100,21	-30	-33	-10	-13
XSO308505055	BEI 4,75% 15/10/17	AAA	25	103,38	103,51	-50	-69	-30	-49
IT0004652175	CCT FLOAT 15/10/17	BBB-	6.215	100,46	100,48	-24	-28	-4	-8
XS0820711132	MB IL 16/10/17	BBB-	0	102,41	0,00	-35		-15	
IT0004851231	ISP FLOAT 25/10/17	BBB	231	102,39	102,43	7	1	26	20
XS0535364680	RBS 29/10/17	BBB+	14	99,80	100,73	47	-89	66	-70
IT0004853641	UCG STEP 31/10/17	BBB	30	102,95	0,00	18		37	
ES00000126V0	BONOS 0,5% 31/10/17	BBB	177	100,52	100,59	-26	-37	-7	-18
IT0005057176	BNL FLOAT 31/10/17	BBB-	6	99,97	0,00	14		33	
IT0004854060	UCG ZC 31/10/17	BBB	133	99,89	100,06	16	-9	35	10
IT0004854672	BNL 31/10/17	BBB-	40	99,87	101,79	54	-223	73	-204
IT0004767577	UCG 31/10/17	BBB	444	101,08	101,12	7	1	26	20
IT0004853989	BNL 31/10/17	BBB-	188	99,94	100,19	34	-3	53	16
IT0004762578	UCG FLOAT 31/10/17	BBB	269	101,05	101,10	6	-1	25	18
IT0004763782	UCG ZC 31/10/17	BBB	33	99,89	0,00	16		35	
IT0004854094	ISP 4% 05/11/17	BBB	147	102,74	102,80	8	-1	26	18
IT0004853757	ISP FLOAT 05/11/17	BBB	21	101,72	0,00	19		38	
IT0004643588	ISP FLOAT 05/11/17	BBB	62	101,70	101,95	31	-4	49	14
IT0004643596	ISP FLOAT 04/11/17	BBB	111	101,83	102,17	13	-35	31	-16
IT0005058281	BP VICENZA 1,5% 07/11/17	B-	26	96,62	97,22	651	559	669	578
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	42.053	102,09	102,10	41	40	58	57
IT0005219404	CTZ ZC 14/11/17	BBB-	759	100,22	100,23	-29	-32	-12	-14
IT0005066524	BP VICENZA 1,5% 14/11/17	B-	8	96,53	0,00	651		669	
IT0004772676	UCG ZC 16/11/17	BBB	64	99,88	99,95	17	7	34	25
XS0835345082	MB 21/11/17	BBB-	12	101,19	101,38	16	-9	33	8
XS0697341203	MB 30/11/17	BBB-	160	99,84	99,98	35	16	52	33
IT0004866684	BNL 30/11/17	BBB-	19	99,81	101,00	89	-66	106	-49
IT0004868953	BNL 30/11/17	BBB-	62	99,88	100,10	30	1	46	18
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	9	101,16	101,36	-39	-64	-22	-48
IT0004867799	BNL 30/11/17	BBB-	2	99,82	0,00	88		105	
IT0004653843	ISP 03/12/17	BBB	198	100,12	100,23	13	-2	29	15
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	33	102,99	103,43	51	-3	68	13
IT0004866551	BP FLOAT 06/12/17	BB-	902	102,59	102,60	96	95	113	111
XS0556045259	MB 07/12/17	BBB-	13	99,63	100,99	47	-125	63	-109
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	14	102,84	103,42	134	62	150	78
XS0695633767	ISP 09/12/17	BBB	56	100,85	0,00	18		34	
IT0004867153	ISP 10/12/17	BBB	200	101,24	0,00	32		48	
IT0004650740	ISP FLOAT 10/12/17	BBB	16	101,87	0,00	14		30	
IT0004783046	MB ZC 12/12/17	BBB-	341	99,96	99,98	5	3	21	18
IT0005222135	CTZ ZC 14/12/17	BBB-	152	100,25	100,27	-31	-33	-15	-17
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	533	99,82	99,89	123	114	-4	-12
XS0558939269	BEI 2% 15/12/17 in USD	AAA	102	100,63	100,70	121	113	-5	-14
DE0001104628	SCHATZ 0% 15/12/17	AAA	2	100,69	100,76	-84	-93	-69	-77
IT0004776230	UCG FLOAT 19/12/17	BBB	346	101,27	101,34	9	1	25	16
IT0005139701	BP VICENZA 2% 20/12/17	B-	11	96,48	97,08	648	570	663	585
IT0003974760	MB FLOAT 21/12/17	BBB-	34	99,88	100,00	15	1	31	16
IT0005021529	UCG STEP 27/12/17	BBB	120	101,03	101,17	27	11	42	26
IT0005004855	UCG STEP 23/12/17	BBB	198	101,56	101,63	24	16	39	31
IT0004873151	BNL 28/12/17	BBB-	5	99,91	0,00	76		91	
IT0004991961	UCG STEP 28/12/17	BBB	304	102,12	102,15	9	5	24	20
IT0004873425	BNP 28/12/17	A	13	99,74	0,00	76		91	
IT0004775307	DB 29/12/17	-	2	99,15	0,00	116		131	
IT0004974439	ISP 30/12/17	BBB	34	101,24	101,62				
IT0004980329	BNL FLOAT 30/12/17	BBB-	12	99,55	99,87	57	20	72	34
IT0004660202	ISP IL 30/12/17	BBB	9	100,58	0,00				
IT0005140279	BP VICENZA 2% 04/01/18	B-	25	96,31	96,91	648	573	663	588
IT0005140253	BP VICENZA 2,5% 04/01/18	B-	2	96,72	97,32	648	574	663	588
DE0001135341	BUND 4% 04/01/18	AAA	27	104,24	104,33	-89	-98	-75	-84
IT0005072654	BP VICENZA 1,2% 09/01/18	B-	11	95,55	96,15	657	582	672	596
IT0005072472	BP VICENZA 1,2% 09/01/18	B-	2	95,55	96,15	657	582	672	596
XS0863482336	UCG 3,375% 11/01/18	BBB	40	103,03	103,19	-7	-24	7	-10
XS0484565709	BEI FLOAT 15/01/18	AAA	418	100,57	100,60	-64	-67	-50	-53
IT0005058463	ITA 0,75% 15/01/18	BBB-	1.148	100,86	100,86	-21	-22	-8	-8
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	19	104,76	104,87	-66	-78	-52	-64
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	2	95,45	96,05	659	585	672	598
XS0340180149	GE 5,375% 16/01/18	A+	4	105,10	105,26	-32	-49	-18	-35
IT0004669393	UCG FLOAT 18/01/18	BBB	156	102,77	102,84	9	1	23	15
IT0004871973	ISP FLOAT 18/01/18	BBB	2	101,78	102,11	22	-15	35	-1
IT0004872823	ISP FLOAT 21/01/18	BBB	37	101,79	102,09	23	-10	36	4
XS1070681397	BP 2,375% 22/01/18	BB-	160	101,39	101,49	83	72	97	86
US500769GL25	KFW 1% 26/01/18 in USD	AAA	50	99,82	99,90	120	111	-10	-18
XS0563739696	ENI 3,5% 29/01/18	BBB+	20	103,38	103,65	-13	-41	-1	-28
IT0005082463	BP VICENZA 1,2% 28/01/18	B-	32	95,28	95,88	659	587	672	600

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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
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	133	100,71	101,11	265	223	134	92
XS0083595636	BEI 5,5% 15/02/18	AAA	174	105,65	106,35	-28	-95	-16	-83
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	16	94,96	95,56	663	595	674	607
IT0004794159	ENEL FLOAT 20/02/18	BBB	787	102,92	102,97	-14	-19	-3	-8
IT0004794142	ENEL 4,875% 20/02/18	BBB	967	105,00	105,07	-17	-24	-6	-12
FR0012634558	OAT 0% 25/02/18	AA	6	100,51	100,59	-51	-58	-40	-47
IT0004884794	MB FLOAT 25/02/18	BBB-	5	100,82	101,50	32	-34	43	-23
IT0005085284	BNL FLOAT 27/02/18	BBB-	17	99,85	100,07	25	3	36	14
IT0004889165	BP 27/02/18	BB-	1.053	100,44	100,50	101	95	112	106
IT0004892672	BNL IL 28/02/18	BBB-	35	99,70	100,68	147	50	158	61
GB00B6419477	BAR 28/02/18	BBB	25	100,36	101,35	29	-68	41	-57
IT0004796451	ISP STEP 06/03/18	BBB	23	104,47	104,57	47	38	58	49
IT0001215158	BNL 5,7% 12/03/18	BBB-	30	105,64	0,00	28		39	
IT0004990971	ISP 10/03/18	BBB	50	101,18	0,00	37		47	
XS0518184667	BEI 2,625% 15/03/18	AAA	11	103,35	103,37	-54	-56	-43	-45
XS0874839086	GE 1,625% 15/03/18	A+	7	102,00	102,03	-27	-30	-16	-19
XS0906420574	FCA 6,625% 15/03/18	BB-	293	106,27	106,40	63	51	73	62
IT0004803182	BP VICENZA 5% 15/03/18	B-	123	98,30	99,04	672	596	683	607
IT0004787476	UCG 6,1% 16/03/18	BBB	54	106,35	106,43	8	0	18	11
NL0009294040	RBS 23/03/18	BBB+	24	110,06	111,00	129	46	139	57
IT0004899362	BNL FLOAT 28/03/18	BBB-	10	99,61	0,00	36		47	
IT0005175366	CTZ ZC 28/03/18	BBB-	148	100,17	100,19	-16	-17	-5	-7
IT0004899354	BNL FLOAT 28/03/18	BBB-	5	101,80	102,80	35	-55	46	-45
IT0005090508	BNL FLOAT 31/03/18	BBB-	30	99,84	0,00	25		35	
IT0004796741	DB FLOAT 30/03/18	-	1	99,01	0,00	116		127	
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00				
IT0005001372	ISP 09/04/18	BBB	30	99,59	0,00	37		47	
IT0004716319	CCT FLOAT 15/04/18	BBB-	4.568	100,93	100,95	-14	-16	-4	-6
EU000A1G0BB2	EFSS 0,875% 16/04/18	AA	15	101,41	101,92	-36	-79	-25	-69
IT0004806730	UCG STEP 20/04/18	BBB	102	105,65	105,71	10	5	20	15
FR0010604983	OAT 4% 25/04/18	AA	339	105,26	105,34	-49	-55	-39	-45
IT0004909260	BNL FLOAT 30/04/18	BBB-	43	99,33	99,60	57	34	67	44
ES00000127D6	BONOS 0,25% 30/04/18	BBB	323	100,57	100,63	-23	-29	-13	-19
IT0005105769	BNL FLOAT 30/04/18	BBB-	2	99,76	0,00	26		36	
IT0004909658	UCG IL 06/05/18	BBB	226	100,80	100,90	17	9	27	19
NL0009408970	RBS FLOAT 05/05/18	BBB+	9	100,23	0,00	128		138	
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	44	104,75	105,60	8	-60	17	-51
IT0004909013	ISP FLOAT 15/05/18	BBB	156	102,71	102,82	20	11	30	21
IT0005106049	BTP 0,25% 15/05/18	BBB-	9.245	100,44	100,47	-11	-13	-1	-3
IT0004808421	UCG 5% 21/05/18	BBB	95	106,04	106,08	10	7	20	17
XS0630463965	TELECOM ITA 4,75% 25/05/18	BB+	125	105,81	105,91	8	1	18	10
FR0011394345	OAT 1% 25/05/18	AA	7	101,86	101,99	-48	-58	-39	-49
IT0005108078	BNL FLOAT 29/05/18	BBB-	1	99,76	100,02	24	4	34	13
IT0004923071	ISP FLOAT 30/05/18	BBB	14	101,74	102,20	27	-9	36	0
IT0005021941	BNL FLOAT 30/05/18	BBB-	8	100,38	0,00	25		35	
IT0004721574	BP VICENZA ZC 30/05/18	B-	30	92,22	93,22	669	577	679	587
IT0005022816	BNL FLOAT 30/05/18	BBB-	11	98,97	0,00	82		92	
IT0004907843	BTP 3,5% 01/06/18	BBB-	5.752	104,51	104,55	-6	-9	3	1
IT0004918543	UCG FLOAT 04/06/18	BBB	625	103,30	103,32	12	10	21	19
XS0369461644	SIEMENS 5,625% 11/06/18	A+	8	107,01	108,85	19	-113	28	-103
XS0779213627	ISP FLOAT 11/06/18	BBB	56	99,49	99,64	40	28	49	37
XS0170343247	ENEL 4,75% 12/06/18	BBB	115	106,30	106,35	-11	-14	-1	-5
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	77	94,44	95,44	673	589	682	598
DE000A1PGQY7	DAIMLER 2,125% 27/06/18	A	8	103,15	103,75	-22	-66	-13	-57
DE0001135358	BUND 4,25% 04/07/18	AAA	30	107,08	107,15	-91	-96	-82	-87
XS0647264398	FCA 7,375% 09/07/18	BB-	260	108,78	108,99	89	75	98	84
XS0878567394	BEI 1% 13/07/18	AAA	5	102,08	102,19	-49	-58	-41	-49
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	34	99,90	100,22	7	-16	16	-7
IT0005121568	BP VICENZA 2% 17/07/18	B-	11	93,89	94,88	673	593	682	602
IT0004826092	UCG 5,65% 24/07/18	BBB	341	107,88	107,93	8	5	17	13
IT0004361041	BTP 4,5% 01/08/18	BBB-	2.820	106,47	106,49	-1	-2	8	7
XS0173501379	BMW 5% 06/08/18	A+	25	107,71	107,84	-31	-39	-23	-31
IT0005123259	BP VICENZA 2% 07/08/18	B-	3	93,65	94,65	673	595	681	603
IT0004825029	UCG 5,65% 24/08/18	BBB	140	108,26	108,30	12	9	20	17
IT0005126161	BP VICENZA 2% 28/08/18	B-	33	93,50	94,10	666	621	674	629
IT0005126195	BP VICENZA 2% 28/08/18	B-	3	93,41	94,41	673	598	681	606
IT0004890882	BTP IL 15/09/18	BBB-	180	103,80	103,99	13	2	21	9
FR0011568963	RENAULT 3,625% 19/09/18	BBB-	10	105,80	106,11	-7	-26	0	-18
XS1293577208	BP 2,625% 21/09/18	BB-	20	102,06	102,24	129	118	136	125
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	64	102,20	102,99	261	211	113	63
IT0004955685	MB STEP 30/09/18	BBB-	829	105,01	105,11	30	24	37	31
IT0005139099	BTP 0,3% 15/10/18	BBB-	500	100,40	100,44	6	3	13	10
XS0692728511	BEI 2,5% 15/10/18	AAA	53	104,95	105,04	-50	-55	-43	-48

Aggiornamento al 28/02/2017

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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
IT0001267381	UBI 20/10/18	BBB-	85	108,11	108,19	57	52	64	59
XS0695401801	ENEL 5,75% 24/10/18	BBB	25	109,85	110,01	-16	-25	-9	-18
IT0004965015	BNL FLOAT 31/10/18	BBB-	225	99,26	99,50	44	30	51	37
IT0004922909	CCT FLOAT 01/11/18	BBB-	2.410	102,48	102,52	1	-2	7	5
XS0555977312	ISP 4% 08/11/18	BBB	160	106,55	106,70	15	6	21	13
IT0006525932	BEI 20/11/18	AAA	34	116,25	117,53	53	-12	59	-6
FR0011523257	OAT 1% 25/11/18	AA	273	102,53	102,64	-43	-50	-37	-43
IT0005114563	BP VICENZA 2% 29/11/18	B-	12	92,46	93,45	661	597	667	604
IT0004969397	BNL IL 29/11/18	BBB-	21	103,69	103,70	79	78	85	84
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	103	106,58	106,66	-10	-14	-4	-8
IT0004957574	BTP 3,5% 01/12/18	BBB-	1.072	105,97	106,01	12	10	19	17
IT0004965577	MB 3,2% 04/12/18	BBB-	13	104,30	0,00	75		82	
IT0004866353	ISP STEP 04/12/18	BBB	13	107,18	107,66	45	20	52	26
IT0004967706	ISP 2% 11/12/18	BBB	20	102,78	103,27	44	17	50	23
XS0557640421	CITI STEP 21/12/18	BBB+	56	107,58	107,75	6	-3	12	3
IT0005221285	CTZ ZC 28/12/18	BBB-	1.048	99,82	99,84	10	9	15	15
IT0004964224	UCG STEP 31/12/18	BBB	390	106,15	106,16	31	30	37	36
IT0004941875	MB IL 11/01/19	BBB-	57	104,55	104,65	95	89	100	95
XS0396592049	DB ZC 12/01/19	-	20	97,54	98,60	134	75	139	81
XS0729046218	BMW 3,25% 14/01/19	A+	5	106,32	106,79	-9	-33	-4	-28
XS0385688097	GE 6% 15/01/19	A+	100	111,91	112,11	-27	-37	-22	-32
XS1350662737	BEI 0% 15/01/19	AAA	25	100,83	101,20	-44	-63	-38	-58
IT0004871965	ISP STEP 18/01/19	BBB	284	107,61	107,70	33	29	38	34
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	52	111,42	111,80	45	26	50	31
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	21	106,43	106,71	-12	-25	-6	-20
IT0004775315	DB ZC 24/01/19	-	6	97,36	98,50	141	79	147	85
XS0997333223	ISP 3% 28/01/19	BBB	175	105,44	105,60	17	9	22	14
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	25	110,03	110,38	16	-1	21	5
IT0003493258	BTP 4,25% 01/02/19	BBB-	4.200	107,88	107,93	17	15	22	20
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	3	92,98	93,98	672	612	677	617
XS0403573438	DB ZC 04/02/19	-	1	97,39	98,40	138	84	143	89
IT0006527052	BEI 05/02/19	AAA	36	129,49	129,80	20	8	25	13
IT0004887896	ISP STEP 08/02/19	BBB	174	106,62	106,85	45	33	50	38
XS1031018911	VOLKS 1,5% 13/02/19	A	1	102,99	103,57	-2	-30	3	-26
NL0009670090	RBS 4,5% 27/02/19	BBB+	3	105,60	0,00	166		170	
IT0004423957	BTP 4,5% 01/03/19	BBB-	1.398	108,67	108,68	18	18	23	23
IT0005001422	ISP 13/03/19 in USD	BBB	186	97,26	97,38	317	311	158	152
XS1044894944	BP 3,5% 14/03/19	BB-	227	103,50	103,66	175	167	179	171
IT0001312708	UBI STEP 16/03/19	BBB-	10	122,05	123,00	117	79	121	83
IT0004892425	MB FLOAT 02/04/19	BBB-	40	101,10	101,74	66	35	70	39
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	5	92,39	93,39	668	614	672	618
XS0412826579	BEI 4,25% 15/04/19	AAA	35	110,18	110,30	-48	-53	-44	-49
IT0004908841	ISP STEP 15/05/19	BBB	88	107,43	107,91	53	32	56	35
IT0004899511	MB FLOAT 17/05/19	BBB-	13	100,84	102,00	72	19	75	22
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	5	91,59	92,59	666	613	669	616
IT0005025017	ISP 1% 10/07/19	BBB	4	100,90	101,46	62	38	64	40
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	0	91,20	92,20	662	612	664	614
IT0001352233	ISP 5,3% 15/07/19	BBB	3	111,09	111,69	62	38	64	40
XS1015212811	BMW 1,625% 17/07/19	A+	1	104,34	104,70	-18	-33	-16	-31
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	8	90,32	91,32	658	610	660	612
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	11	90,32	91,20	658	616	660	617
IT0004936545	ISP STEP 30/08/19	BBB	42	107,54	108,00	68	50	69	51
IT0004489610	BTP 4,25% 01/09/19	BBB-	2.076	109,63	109,67	40	39	41	40
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	101	103,13	103,50	320	305	151	136
IT0004380546	BTP IL 15/09/19	BBB-	336	107,10	107,18	56	53	56	54
XS0541909213	BEI 2,5% 16/09/19	AAA	7	107,59	107,70	-44	-48	-43	-47
XS0953215349	FCA 6,75% 14/10/19	BB-	260	113,98	114,32	131	119	132	120
XS0842828120	ISP 4,375% 15/10/19	BBB	33	110,48	110,70	37	30	38	30
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	59	102,55	103,53	337	299	166	128
IT0004957020	ISP STEP 31/10/19	BBB	93	108,02	108,33	64	53	64	53
IT0005059586	BP VICENZA 2% 07/11/19	B-	39	89,11	90,11	652	607	652	607
IT0005058265	BP VICENZA 2% 07/11/19	B-	6	89,11	93,00	652	482	652	482
IT0005009839	CCT FLOAT 15/11/19	BBB-	5.109	101,98	102,06	19	16	19	16
LU0953782009	BEI 1,375% 15/11/19	AAA	0	104,73	105,31	-35	-55	-35	-56
IT0005069395	BTP 1,05% 01/12/19	BBB-	3.609	101,78	101,83	40	38	40	38
IT0005059362	ISP STEP 24/12/19 in USD	BBB	142	97,64	98,46	330	299	156	124
XS1205644047	BP VICENZA 2,75% 20/03/20	B-	180	85,91	86,67	812	780	809	777

Aggiornamento al 28/02/2017

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