

# 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
IT0004619364	ISP FLOAT 03/08/17	BBB	29	100,03	100,04	-63	-180	-26	-142
IT0004745581	ISP 4,2% 03/08/17	BBB	12	100,03	100,05	53	-181	90	-143
IT0005211138	CTZ ZC 14/08/17	BBB-	125	100,02	100,03	-54	-67	-17	-30
US298785GN08	BEI 1% 17/08/17 in USD	AAA	18	99,97	100,01	160	88		
IT0005042418	BP VICENZA 1,75% 18/08/17	B-	25	100,06	100,07	52	32	89	69
IT0005041188	BP VICENZA 1,75% 22/08/17	B-	6	100,08	100,17	42	-105	77	-69
XS0649519716	BEI ZC 24/08/17	AAA	40	99,98	100,04	30	-60	66	-24
IT0004795230	BP VICENZA ZC 28/08/17	B-	6	99,97	100,00	39	0	74	35
IT0005126989	CTZ ZC 30/08/17	BBB-	237	100,02	100,04	-29	-54	6	-19
XS0525459433	RBS 31/08/17	BBB+	1	99,91	100,58	132	-634	166	-599
IT0004626914	ISP FLOAT 01/09/17	BBB	51	100,27	100,31	-8	-52	27	-17
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	50	99,96	100,01	124	69		
IT0004628050	ISP FLOAT 03/09/17	BBB	12	100,28	100,32	8	-33	42	2
IT0004842701	ISP 5% 11/09/17	BBB	5	100,57	100,63	4	-45	38	-11
IT0004842685	ISP 5% 12/09/17	BBB	2	100,58	100,63	7	-33	41	1
IT0004842719	ISP FLOAT 12/09/17	BBB	6	100,44	0,00	-19		15	
IT0004750268	ISP 5,4% 12/09/17	BBB	18	100,64	100,69	-3	-43	31	-9
IT0005214843	CTZ ZC 14/09/17	BBB-	234	100,07	100,08	-59	-65	-25	-31
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	99	99,97	100,02	137	97		
US36962G3H54	GE 5,625% 15/09/17 in USD	A+	2	100,47	101,24	173	-437		
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	0	0,00	0,00				
IT0004085210	BTP IL 15/09/17	BBB-	150	99,98	100,05	48	1	82	35
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	0	100,53	100,69	9	-113	43	-79
IT0005124356	BP VICENZA 1,2% 18/09/17	B-	25	100,15	100,29	7	-97	41	-63
IT0005040727	ISP 16/09/17	BBB	2	100,01	100,06	-3	-40	31	-6
IT0005040719	ISP 17/09/17	BBB	6	100,01	100,06	-3	-40	31	-6
XS0617319032	GBLB FLOAT 18/09/17	BBB+	26	99,81	99,98	160	32	193	65
IT0005004541	BP VICENZA 2,4% 21/09/17	B-	32	100,33	100,48	6	-98	40	-65
IT0004755119	UCG FLOAT 21/09/17	BBB-	5	100,10	100,15	-3	-38	30	-5
GB00B641Y865	BAR FLOAT 29/09/17	BBB	10	100,12	0,00	145		178	
IT0004762586	UCG 30/09/17	BBB-	482	100,13	100,15	3	-8	37	25
XS0525426184	RBS 30/09/17	BBB+	18	99,91	100,58	78	-304	111	-271
IT0004849342	ISP 4,8% 04/10/17	BBB	15	100,84	100,93	8	-40	41	-7
IT0004633993	ISP FLOAT 04/10/17	BBB	39	100,49	100,56	0	-38	33	-5
IT0004849334	ISP FLOAT 05/10/17	BBB	11	100,65	0,00	3		36	
IT0004849318	ISP 4,8% 05/10/17	BBB	51	100,85	100,94	9	-38	43	-5
IT0004760655	ENI 4,875% 11/10/17	BBB+	217	100,98	101,03	-9	-33	23	0
IT0004760648	ENI FLOAT 11/10/17	BBB+	33	100,57	100,63	-40	-70	-7	-37
DE000A1RET15	KFW 0,875% 13/10/17	AAA	10	100,26	100,34	-40	-79	-8	-47
IT0005216921	CTZ ZC 13/10/17	BBB-	167	100,10	100,11	-49	-55	-16	-22
XS0820711132	MB IL 16/10/17	BBB-	1	101,48	0,00	35		67	
IT0004652175	CCT FLOAT 15/10/17	BBB-	815	100,19	100,20	-37	-40	-5	-7
XS0308505055	BEI 4,75% 15/10/17	AAA	10	101,08	101,15	-35	-67	-3	-34
XS0535364680	RBS 29/10/17	BBB+	12	99,91	100,58	61	-205	93	-173
IT0004853641	UCG STEP 31/10/17	BBB-	6	101,07	102,63	22	-569	53	-538
IT0004762578	UCG FLOAT 31/10/17	BBB-	125	100,41	100,51	-6	-45	26	-14
ES00000126V0	BONOS 0,5% 31/10/17	BBB	22	100,24	100,26	-45	-53	-13	-21
IT0004763782	UCG ZC 31/10/17	BBB-	21	99,99	100,01	4	-4	36	28
IT0004853989	BNL 31/10/17	BBB-	44	100,01	100,16	19	-40	51	-9
IT0004767577	UCG 31/10/17	BBB-	286	100,42	100,52	-5	-44	27	-13
IT0005057176	BNL FLOAT 31/10/17	BBB-	1	100,04	0,00	-8		24	
IT0004854060	UCG ZC 31/10/17	BBB-	23	99,98	100,03	8	-12	39	20
IT0004854094	ISP 4% 05/11/17	BBB	37	101,05	102,09	9	-360	40	-329
IT0004643588	ISP FLOAT 05/11/17	BBB	20	100,73	101,71	3	-344	34	-313
IT0004643596	ISP FLOAT 04/11/17	BBB	32	100,72	0,00	7		38	
IT0005058281	BP VICENZA 1,5% 07/11/17	B-	8	100,39	100,66	6	-92	37	-61
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	115.838	100,95	100,96	-59	-62	-28	-31
IT0005219404	CTZ ZC 14/11/17	BBB-	17	100,13	100,14	-44	-47	-14	-16
XS0331141332	ENI 4,75% 14/11/17	BBB+	50	101,37	101,62	3	-79	34	-48
IT0004772676	UCG ZC 16/11/17	BBB-	53	99,99	100,95	3	-320	34	-289
XS0835345082	MB 21/11/17	BBB-	11	100,57	100,85	-3	-92	27	-62
IT0005066383	BNL FLOAT 28/11/17	BBB-	25	100,05	100,22	-6	-58	24	-28
IT0004867799	BNL 30/11/17	BBB-	0	99,94	102,93	82	-769	112	-739
XS0697341203	MB 30/11/17	BBB-	79	99,95	100,04	29	2	59	32
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	3	100,43	100,66	-16	-84	14	-54
IT0004868953	BNL 30/11/17	BBB-	6	99,98	101,42	20	-399	50	-370
IT0004866684	BNL 30/11/17	BBB-	39	100,00	102,23	64	-578	94	-549
IT0004777121	UCG 5% 30/11/17	BBB-	95	101,66	102,09	2	-120	32	-91
IT0004653843	ISP 03/12/17	BBB	93	100,10	100,59	-1	-141	29	-112
IT0004866551	BP FLOAT 06/12/17	BB-	713	101,40	101,44	28	16	57	46
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	9	101,27	103,09	134	-353	163	-324
XS0695633767	ISP 09/12/17	BBB	13	100,40	100,76	19	-79	48	-50
IT0004650740	ISP FLOAT 10/12/17	BBB	32	100,88	102,40	8	-388	37	-359
IT0004783046	MB ZC 12/12/17	BBB-	69	99,99	100,07	3	-19	32	10
IT0005222135	CTZ ZC 14/12/17	BBB-	29	100,16	100,17	-42	-46	-13	-17
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	282	99,90	99,97	127	109	-9	-27
XS0558939269	BEI 2% 15/12/17 in USD	AAA	37	100,26	100,29	130	122	-6	-14

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IT0004776230	UCG FLOAT 19/12/17	BBB-	195	100,65	100,74	-3	-27	25	2
IT0003974760	MB FLOAT 21/12/17	BBB-	14	99,95	100,03	14	-7	42	22
IT0005021529	UCG STEP 27/12/17	BBB-	38	100,51	100,64	25	-7	53	21
IT0005004855	UCG STEP 23/12/17	BBB-	66	100,83	101,81	7	-225	35	-197
IT0004873151	BNL 28/12/17	BBB-	24	99,95	101,44	77	-279	105	-251
IT0004873425	BNP 28/12/17	A	0	99,86	102,76	79	-599	107	-571
IT0004991961	UCG STEP 28/12/17	BBB-	264	101,05	101,78	4	-167	32	-139
IT0004974439	ISP 30/12/17	BBB	20	100,72	0,00				
IT0004660202	ISP IL 30/12/17	BBB	1	100,46	0,00				
IT0004980329	BNL FLOAT 30/12/17	BBB-	1	99,73	99,95	69	17	96	44
DE0001135341	BUND 4% 04/01/18	AAA	60	102,01	102,07	-65	-77	-37	-50
IT0005140279	BP VICENZA 2% 04/01/18	B-	7	100,80	101,23	12	-87	40	-60
IT0005072654	BP VICENZA 1,2% 09/01/18	B-	10	100,48	100,92	12	-86	39	-59
IT0005072472	BP VICENZA 1,2% 09/01/18	B-	70	100,48	100,92	12	-86	39	-59
IT0005058463	ITA 0,75% 15/01/18	BBB-	368	100,51	100,52	-37	-38	-11	-11
XS0484565709	BEI FLOAT 15/01/18	AAA	174	100,20	100,24	-43	-52	-17	-25
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	20	102,37	102,52	-48	-78	-21	-51
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	20	100,49	100,96	14	-86	41	-59
XS0340180149	GE 5,375% 16/01/18	A+	15	102,59	102,66	-22	-34	5	-7
IT0004669393	UCG FLOAT 18/01/18	BBB-	36	101,51	101,55	-6	-15	20	12
XS1070681397	BP 2,375% 22/01/18	BB-	67	100,94	100,97	41	34	67	61
IT0005082463	BP VICENZA 1,2% 28/01/18	B-	13	100,52	101,02	16	-83	41	-58
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	15.000	99,92	100,10	17	-20	42	6
IT0004874654	MB 31/01/18	BBB-	150	100,00	100,05	0	-10	25	16
IT0004886781	BNL 31/01/18	BBB-	4	99,82	99,99	36	2	61	27
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	132	102,47	102,49	-38	-42	-13	-17
IT0004273493	BTP 4,5% 01/02/18	BBB-	142	102,45	102,46	-37	-39	-12	-14
IT0004887508	ISP FLOAT 08/02/18	BBB	2	100,85	101,79	0	-175	25	-150
XS0927639780	VOLKS 1,125% 08/02/18	A	16	100,56	101,23	6	-119	31	-94
IT0004983125	ISP 10/02/18	BBB	24	100,73	102,74				
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	117	100,61	100,91	221	166	82	27
XS0083595636	BEI 5,5% 15/02/18	AAA	35	103,12	103,75	-21	-130	3	-105
IT0004794142	ENEL 4,875% 20/02/18	BBB	361	102,81	102,90	-15	-29	9	-5
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	17	100,58	100,80	16	-23	40	1
IT0004794159	ENEL FLOAT 20/02/18	BBB	152	101,69	101,78	-30	-46	-6	-22
IT0004884794	MB FLOAT 25/02/18	BBB-	5	100,54	101,99	22	-225	45	-201
IT0004889165	BP 27/02/18	BB-	662	100,61	100,65	38	31	61	54
IT0004892672	BNL IL 28/02/18	BBB-	16	100,42	0,00	118		141	
GB00B6419477	BAR 28/02/18	BBB	19	100,17	101,16	35	-133	59	-110
IT0004890361	MB 28/02/18	BBB-	8	100,39	100,55	26	-1	50	22
FR0011439975	PEUGEOT 7,375% 06/03/18	BB	13	104,38	104,51	4	-16	27	6
IT0004796451	ISP STEP 06/03/18	BBB	6	102,62	102,99	44	-15	67	8
IT0004990971	ISP 10/03/18	BBB	34	100,82	102,84				
IT0004803182	BP VICENZA 5% 15/03/18	B-	72	103,00	103,20	17	-14	39	8
XS0518184667	BEI 2,625% 15/03/18	AAA	13	101,96	102,02	-51	-60	-29	-38
IT0004787476	UCG 6,1% 16/03/18	BBB-	8	103,82	103,89	-1	-12	21	10
NL0009294040	RBS 23/03/18	BBB+	18	106,50	106,99	59	-13	80	9
IT0004899354	BNL FLOAT 28/03/18	BBB-	6	101,26	102,26	9	-140	31	-119
IT0004899362	BNL FLOAT 28/03/18	BBB-	8	99,73	100,00	41	0	62	21
IT0005175366	CTZ ZC 28/03/18	BBB-	593	100,23	100,23	-35	-35	-14	-14
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00				
IT0005001372	ISP 09/04/18	BBB	8	99,88	101,87	17	-265	38	-245
IT0004716319	CCT FLOAT 15/04/18	BBB-	2.165	100,79	100,79	-44	-44	-24	-24
IT0004806730	UCG STEP 20/04/18	BBB-	49	103,57	104,91	7	-167	27	-148
IT0004709892	ISP STEP 21/04/18	BBB	5	103,48	103,67	21	-3	41	16
IT0004918550	BP VICENZA 3,8% 24/04/18	B-	24	102,63	103,23	20	-61	39	-41
FR0010604983	OAT 4% 25/04/18	AA	188	103,34	103,41	-53	-62	-34	-42
ES00000127D6	BONOS 0,25% 30/04/18	BBB	99	100,45	100,51	-35	-43	-16	-24
IT0004909260	BNL FLOAT 30/04/18	BBB-	9	99,46	100,90	73	-119	92	-100
IT0004909658	UCG IL 06/05/18	BBB-	123	100,98	101,05				
NL0009408970	RBS FLOAT 05/05/18	BBB+	3	100,09	0,00	133		152	
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	1	102,76	103,05	45	8	63	26
IT0005066557	BP VICENZA 1,6% 14/05/18	B-	8	101,10	101,70	20	-55	39	-36
IT0004909013	ISP FLOAT 15/05/18	BBB	108	101,86	103,12	4	-152	22	-133
IT0005106049	BTP 0,25% 15/05/18	BBB-	239	100,47	100,48	-35	-36	-16	-17
IT0004808421	UCG 5% 21/05/18	BBB-	40	104,05	104,20	-3	-20	16	-2
IT0005108078	BNL FLOAT 29/05/18	BBB-	26	100,08	100,26	-5	-27	13	-9
IT0005022816	BNL FLOAT 30/05/18	BBB-	2	99,29	99,89	86	13	104	31
IT0004923071	ISP FLOAT 30/05/18	BBB	16	101,34	101,57	3	-25	21	-7
IT0004721574	BP VICENZA ZC 30/05/18	B-	10	99,83	100,00	21	0	38	18
IT0004907843	BTP 3,5% 01/06/18	BBB-	133	103,21	103,23	-33	-35	-16	-18
IT0004918543	UCG FLOAT 04/06/18	BBB-	449	102,27	102,32	1	-5	19	13
XS0779213627	ISP FLOAT 11/06/18	BBB	59	99,85	100,30	17	-35	35	-17
XS0170343247	ENEL 4,75% 12/06/18	BBB	38	104,14	104,34	-3	-25	14	-8
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	63	101,85	102,45	20	-45	36	-28
DE0001135358	BUND 4,25% 04/07/18	AAA	34	104,58	104,64	-66	-73	-50	-56

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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
XS0647264398	FCA 7,375% 09/07/18	BB-	200	106,48	106,67	45	26	61	42
XS0878567394	BEI 1% 13/07/18	AAA	4	101,06	101,67	-11	-74	4	-59
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	3	99,99	100,33	1	-34	17	-19
IT0005121568	BP VICENZA 2% 17/07/18	B-	120	101,73	102,33	20	-41	35	-26
IT0004826092	UCG 5,65% 24/07/18	BBB-	583	105,51	105,68	4	-12	20	3
IT0004361041	BTP 4,5% 01/08/18	BBB-	299	104,87	104,88	-34	-35	-19	-20
XS0173501379	BMW 5% 06/08/18	A+	5	105,22	105,47	-13	-36	2	-21
IT0005123259	BP VICENZA 2% 07/08/18	B-	254	101,72	101,78	31	25	46	40
IT0004825029	UCG 5,65% 24/08/18	BBB-	56	106,03	106,09	-1	-6	14	8
IT0005126195	BP VICENZA 2% 28/08/18	B-	32	101,82	102,82	30	-60	45	-46
IT0005126161	BP VICENZA 2% 28/08/18	B-	143	101,82	102,82	30	-60	45	-46
XS1289966134	GS FLOAT 11/09/18	BBB+	0	98,04	103,07	211	-237	225	-223
IT0004890882	BTP IL 15/09/18	BBB-	50	102,75	102,84	15	7	28	20
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	57	102,19	102,55	212	181	60	29
IT0004955685	MB STEP 30/09/18	BBB-	863	104,32	104,40	8	2	22	15
IT0005139099	BTP 0,3% 15/10/18	BBB-	366	100,75	100,76	-32	-33	-19	-20
IT0001267381	UBI 20/10/18	BBB-	111	106,35	106,64	31	8	43	21
XS0985326502	BP VICENZA 5% 25/10/18	B-	700	105,46	105,85	55	25	68	38
IT0004965015	BNL FLOAT 31/10/18	BBB-	45	99,27	99,85	59	12	71	24
IT0004922909	CCT FLOAT 01/11/18	BBB-	648	102,35	102,36	-38	-40	-26	-28
XS0555977312	ISP 4% 08/11/18	BBB	40	105,14	105,24	-3	-11	9	1
IT0004763477	DB ZC 16/11/18	BBB+	4	99,09	99,79	71	16	83	28
IT0006525932	BEI 20/11/18	AAA	0	113,01	113,80	9	-45	20	-33
FR0011523257	OAT 1% 25/11/18	AA	8	102,05	102,14	-54	-61	-42	-49
IT0004969397	BNL IL 29/11/18	BBB-	8	104,33	105,33	73	1	85	12
IT0005114563	BP VICENZA 2% 29/11/18	B-	138	102,26	103,26	29	-44	41	-33
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	172	104,89	105,00	-4	-12	8	0
IT0004957574	BTP 3,5% 01/12/18	BBB-	347	105,05	105,06	-26	-26	-14	-15
IT0004965577	MB 3,2% 04/12/18	BBB-	4	103,79	0,00	37		48	
IT0004866353	ISP STEP 04/12/18	BBB	35	106,06	106,27	9	-6	20	5
IT0004967706	ISP 2% 11/12/18	BBB	30	102,51	102,81	16	-6	27	5
XS0557640421	CITI STEP 21/12/18	BBB+	5	105,82	106,21	10	-17	21	-6
IT0005221285	CTZ ZC 28/12/18	BBB-	1.383	100,31	100,32	-22	-22	-11	-12
IT0004964224	UCG STEP 31/12/18	BBB-	230	105,25	105,33	13	8	24	19
XS1002977103	BOA ML 1,875% 10/01/19	BBB+	0	102,81	103,00	-7	-19	4	-9
IT0004941875	MB IL 11/01/19	BBB-	12	105,54	105,80	70	53	80	63
FR0011567940	PEUGEOT 6,5% 18/01/19	BB	104	109,41	109,64	8	-6	18	4
IT0004871965	ISP STEP 18/01/19	BBB	341	106,33	106,55	9	-5	19	5
IT0004775315	DB ZC 24/01/19	BBB+	1	98,82	99,59	81	28	90	37
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	100	107,91	108,14	9	-5	19	4
XS1024830819	BP 4,25% 30/01/19	BB-	60	104,99	105,15	89	78	98	88
IT0003493258	BTP 4,25% 01/02/19	BBB-	1.515	106,76	106,77	-24	-24	-14	-15
XS0403573438	DB ZC 04/02/19	BBB+	10	98,76	0,00	83		92	
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	19	103,71	104,71	29	-34	39	-25
IT0006527052	BEI 05/02/19	AAA	26	129,70	130,02	15	-1	25	8
IT0004991151	BP VICENZA 2,75% 07/02/19	B-	41	103,74	104,74	29	-35	38	-25
IT0004887896	ISP STEP 08/02/19	BBB	214	105,80	105,92	9	2	18	11
XS1031018911	VOLKS 1,5% 13/02/19	A	2	102,16	102,51	10	-13	19	-4
XS1369254310	SANTANDER 1% 25/02/19	BBB+	100	100,52	103,17	67	-99	75	-90
IT0004999071	BP VICENZA 2,75% 24/02/19	B-	22	103,85	104,85	29	-32	38	-23
IT0001313987	ISP 4,6% 01/03/19	BBB	91	107,10	107,38	11	-6	20	3
IT0004423957	BTP 4,5% 01/03/19	BBB-	327	107,53	107,54	-23	-24	-15	-15
IT0005001422	ISP 13/03/19 in USD	BBB	142	98,82	99,00				
XS1044894944	BP 3,5% 14/03/19	BB-	60	103,97	104,15	101	90	110	99
XS0669743246	BEI 2,5% 15/03/19	AAA	4	104,79	104,99	-44	-55	-35	-47
IT0001312708	UBI STEP 16/03/19	BBB-	35	123,95	124,19	52	40	60	48
IT0005003501	BP VICENZA 2,75% 21/03/19	B-	7	104,03	105,03	28	-31	36	-23
IT0004892425	MB FLOAT 02/04/19	BBB-	4	101,40	102,68	35	-40	43	-33
IT0004898273	ISP STEP 10/04/19	BBB	230	107,21	107,25	7	5	15	12
XS0412826579	BEI 4,25% 15/04/19	AAA	22	108,11	108,16	-47	-50	-40	-42
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	14	104,20	105,20	28	-28	35	-21
XS1402235060	GS FLOAT 29/04/19	BBB+	0	100,86	100,97	-10	-16	-3	-9
IT0005020919	BP VICENZA 2,75% 09/05/19	B-	11	104,36	105,36	28	-26	35	-20
XS1362373570	GS 0,75% 10/05/19	BBB+	0	100,78	101,62	31	-16	37	-10
IT0004908841	ISP STEP 15/05/19	BBB	142	106,89	106,99	12	7	18	13
IT0004899511	MB FLOAT 17/05/19	BBB-	7	101,25	101,48	40	27	46	33
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	129	104,01	105,01	28	-26	34	-20
XS1079726763	BOA ML FLOAT 19/06/19	BBB+	0	100,46	0,00	27		32	
IT0005028276	BP VICENZA 3,5% 01/07/19	B-	10	106,16	107,16	27	-22	32	-17
IT0001347647	ISP 5% 01/07/19	BBB	12	109,19	0,00	20		25	
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	29	104,32	105,32	27	-23	32	-18
IT0005031270	BP VICENZA 2,5% 11/07/19	B-	97	104,32	105,32	27	-23	32	-18
XS1458405112	BOA ML FLOAT 26/07/19	BBB+	0	100,66	100,79	-11	-17	-7	-14
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	116	104,04	105,04	28	-19	31	-16

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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
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	44	104,04	105,04	28	-19	31	-16
IT0004936545	ISP STEP 30/08/19	BBB	6	107,31	108,42	30	-21	32	-18
IT0004489610	BTP 4,25% 01/09/19	BBB-	943	109,03	109,04	-7	-7	-4	-5
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	85	103,36	104,04	284	252	117	85
IT0004380546	BTP IL 15/09/19	BBB-	263	106,55	106,60	59	57	61	59
XS0541909213	BEI 2,5% 16/09/19	AAA	5	106,24	106,33	-41	-45	-39	-43
XS0953215349	FCA 6,75% 14/10/19	BB-	240	112,39	112,69	104	91	105	92
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	20	104,11	104,54	247	227	78	59
IT0004863723	ISP 4,1% 18/10/19	BBB	5	108,28	108,77	34	13	35	14
XS0459410782	GS 5,125% 23/10/19	BBB+	0	111,19	112,01	10	-24	10	-23
XS1130101931	GS FLOAT 29/10/19	BBB+	9	101,13	101,36	-1	-11	-1	-11
IT0004957020	ISP STEP 31/10/19	BBB	42	107,86	107,99	27	21	27	21
IT0005058265	BP VICENZA 2% 07/11/19	B-	43	103,86	104,86	29	-13	29	-13
IT0005059586	BP VICENZA 2% 07/11/19	B-	10	103,86	104,86	29	-13	29	-13
IT0005009839	CCT FLOAT 15/11/19	BBB-	7.535	102,52	102,54	-14	-15	-14	-15
IT0005069395	BTP 1,05% 01/12/19	BBB-	4.702	102,47	102,48	-1	-1	-2	-2
IT0004558794	UBI 4% 16/12/19	BBB-	0	109,59	110,56	-3	-41	-5	-42
IT0005059362	ISP STEP 24/12/19 in USD	BBB	24	99,80	100,75	258	217	87	46
IT0005072563	BP VICENZA 1,6% 09/01/20	B-	27	103,14	104,14	31	-9	28	-12
IT0005072753	BP VICENZA 1,6% 09/01/20	B-	5	103,14	104,14	31	-9	28	-12
IT0005073934	BP VICENZA 1,6% 16/01/20	B-	5	103,17	104,17	31	-9	28	-12
IT0004984081	MPS FLOAT 27/01/20	B-	0	0,00	0,00				
IT0003644769	BTP 4,5% 01/02/20	BBB-	1.854	111,10	111,13	7	6	4	3
XS1551000364	MB 0,75% 17/02/20	BBB-	133	101,43	101,62	19	11	15	8
IT0005086217	BP VICENZA 1,6% 20/02/20	B-	19	103,17	104,17	35	-3	31	-7
IT0004536949	BTP 4,25% 01/03/20	BBB-	988	110,76	110,79	9	8	5	4
XS1205644047	BP VICENZA 2,75% 20/03/20	B-	1.060	105,50	105,70	64	56	59	51
IT0005091308	BP VICENZA 1,6% 20/03/20	B-	10	103,35	103,73	32	18	27	13
IT0005012783	BTP ITALIA IL 23/04/20	BBB-	7.369	104,92	104,95	71	70	64	63
IT0005107708	BTP 0,7% 01/05/20	BBB-	1.953	101,58	101,59	13	12	6	6
IT0004608797	MB 4,5% 14/05/20	BBB-	233	111,55	111,72	33	27	26	20
IT0005108441	BP VICENZA 1,6% 29/05/20	B-	2	103,55	104,55	34	-1	26	-9
XS1266866927	BP 2,75% 27/07/20	BB-	200	103,71	103,89	147	141	137	131
IT0005022055	UCG STEP 31/07/20	BBB-	46	104,75	106,50	50	-6	40	-16
IT0004594930	BTP 4% 01/09/20	BBB-	2.764	111,67	111,68	21	20	9	9
IT0005058919	BTP ITALIA IL 27/10/20	BBB-	5.114	104,87	104,97	75	72	61	58
IT0005142143	BTP 0,65% 01/11/20	BBB-	1.665	101,33	101,35	24	23	10	10
IT0004957137	UCG 2,625% 31/10/20	A+	0	107,91	109,16	19	-18	5	-31
IT0005057424	ISP 0,9% 07/11/20	BBB	0	101,42	0,00	46		32	
XS1014627571	UCG 3,25% 14/01/21	BBB	0	110,33	110,63	25	16	8	0
XS1346762641	MB 1,625% 19/01/21	BBB-	133	104,16	104,48	42	32	25	16
IT0004679368	ISP 5% 27/01/21	BBB	0	115,11	119,00	61	-39	44	-56
IT0004839046	ISP 5% 27/01/21	BBB	0	116,64	0,00	21		4	
IT0004634132	BTP 3,75% 01/03/21	BBB-	1.717	112,23	112,27	32	31	13	12
XS1048568452	FCA 4,75% 22/03/21	BB-	280	110,43	110,80	176	167	157	147
IT0004696149	BP VICENZA 5% 25/03/21	B-	93	116,11	117,30	53	23	34	4
XS0909788290	VOLKS 2% 26/03/21	BBB+	8	105,79	106,27	40	27	20	8
IT0004691355	BP VICENZA 5% 31/03/21	B-	45	116,16	117,35	54	24	34	4
IT0004966401	BTP 3,75% 01/05/21	BBB-	3.263	112,46	112,47	41	40	20	19
IT0004721582	BP VICENZA 5% 30/05/21	B-	84	116,20	117,44	70	40	48	18
IT0005175598	BTP 0,45% 01/06/21	BBB-	4.317	100,12	100,15	42	41	20	19
XS1077772538	ISP 2% 18/06/21	BBB	0	105,97	106,23	45	38	22	15
IT0004735566	BP VICENZA 5% 30/06/21	B-	16	116,40	0,00	73		50	
IT0004009673	BTP 3,75% 01/08/21	BBB-	1.433	112,81	112,84	51	51	27	26
IT0004695075	BTP 4,75% 01/09/21	BBB-	1.423	117,01	117,05	54	53	28	27
DE000A1Z6M12	BMW 1,125% 18/09/21	A+	1	100,95	106,16	89	-35	62	-62
IT0005038630	ISP STEP 22/09/21	BBB	0	104,30	0,00	55		28	
XS1216647716	VOLKS 0,75% 14/10/21	BBB+	14	101,08	101,65	49	35	21	8
IT0005028003	BTP 2,15% 15/12/21	BBB-	2.126	106,51	106,54	64	63	34	33
XS1018032950	ISP 3,5% 17/01/22	BBB	0	112,69	112,91	61	56	29	25
IT0005082786	ISP 0,625% 20/01/22	BBB	0	101,19	102,60	36	4	4	-27
IT0001086658	ISP ZC 30/01/22	BBB	184	96,34	96,44	84	82	52	50
IT0004759673	BTP 5% 01/03/22	BBB-	1.814	119,18	119,22	74	73	41	40
XS1197351577	ISP 1,125% 04/03/22	BBB	80	102,23	102,52	63	57	30	23
XS1050917373	VOLKS 2,125% 04/04/22	A-	65	106,70	107,58	66	48	32	13
IT0005086886	BTP 1,35% 15/04/22	BBB-	5.168	102,65	102,66	78	77	42	42
XS1088515207	FCA 4,75% 15/07/22	BB-	400	111,89	112,29	219	211	180	172
IT0004801541	BTP 5,5% 01/09/22	BBB-	4.542	122,80	122,82	90	90	50	49
IT0005135840	BTP 1,45% 15/09/22	BBB-	2.788	102,60	102,64	93	92	52	51
IT0004848831	BTP 5,5% 01/11/22	BBB-	2.527	123,07	123,11	98	98	55	55
IT0005172322	BTP 0,95% 15/03/23	BBB-	6.744	99,31	99,37	108	107	59	58
IT0004898034	BTP 4,5% 01/05/23	BBB-	870	118,72	118,77	113	112	63	62
IT0004356843	BTP 4,75% 01/08/23	BBB-	3.030	120,83	120,88	115	114	61	61
IT0000366655	BTP 9% 01/11/23	BBB-	3.283	146,41	146,43	125	124	68	67
XS1014610254	VOLKS 2,625% 15/01/24	A-	13	108,92	109,37	118	111	58	51
IT0004953417	BTP 4,5% 01/03/24	BBB-	6.767	119,45	119,49	140	139	78	78
IT0005001547	BTP 3,75% 01/09/24	BBB-	2.815	114,78	114,83	154	153	86	85

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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
IT0005045270	BTP 2,5% 01/12/24	BBB-	4.775	106,20	106,24	160	160	88	88
XS1168962063	BMW 1% 21/01/25	A+	15	100,79	101,82	89	75	15	1
IT0004513641	BTP 5% 01/03/25	BBB-	1.574	123,92	123,97	164	163	89	88
IT0005090318	BTP 1,5% 01/06/25	BBB-	8.924	98,53	98,56	170	170	92	91
IT0005127086	BTP 2% 01/12/25	BBB-	3.344	101,41	101,45	182	181	97	97
IT0004644735	BTP 4,5% 01/03/26	BBB-	2.297	121,07	121,12	184	183	96	95
IT0005170839	BTP 1,6% 01/06/26	BBB-	8.039	97,66	97,69	189	188	98	98
IT0001086567	BTP 7,25% 01/11/26	BBB-	850	145,12	145,18	191	190	95	94
IT0005210650	BTP 1,25% 01/12/26	BBB-	9.290	94,12	94,15	194	194	97	97
IT0001174611	BTP 6,5% 01/11/27	BBB-	1.858	140,22	140,27	212	211	105	105
IT0004889033	BTP 4,75% 01/09/28	BBB-	5.226	124,29	124,31	226	226	112	111
IT0001302733	MPS STEP 01/02/29	B-	0	0,00	0,00				
IT0001308508	MPS STEP 15/02/29	B-	0	0,00	0,00				
IT0001278511	BTP 5,25% 01/11/29	BBB-	4.358	130,82	130,86	234	234	110	109
IT0005024234	BTP 3,5% 01/03/30	BBB-	4.987	111,85	111,91	240	240	114	113
IT0001444378	BTP 6% 01/05/31	BBB-	2.535	141,16	141,26	246	245	112	111
IT0005094088	BTP 1,65% 01/03/32	BBB-	13.430	90,10	90,18	246	245	107	106
IT0003256820	BTP 5,75% 01/02/33	BBB-	2.162	139,94	140,09	260	259	117	116
IT0003535157	BTP 5% 01/08/34	BBB-	2.927	130,96	131,16	271	270	123	122

Aggiornamento al 31/07/2017

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