

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
IT0003806855	MB IL 17/02/15	BBB-	30	100,00	100,12	110	-722	113	-719
XS0482725339	GS FLOAT 26/02/15	BBB+	5	99,97	100,32	251	-643	253	-641
IT0004456304	ISP FLOAT 27/02/15	BBB-	273	100,14	0,00	81		83	
IT0004793797	ISP ZC 02/03/15	BBB-	37	99,96	100,00	81	0	82	1
IT0004805070	BTP 2,5% 01/03/15	BBB-	744	100,11	100,13	26	-1	28	0
IT0004794191	BNL FLOAT 28/02/15	BBB-	22	99,70	101,02	795	-1725	797	-1724
IT0004682529	ISP FLOAT 03/03/15	BBB-	262	100,15	0,00	36		37	
XS0491432901	ING 3,375% 03/03/15	A	50	100,13	100,24	85	-119	86	-118
DE000A0XFCT5	METRO 7,625% 05/03/15	BBB-	4	100,40	100,51	63	-115	63	-114
IT0004681562	ISP 10/03/15	BBB-	41	100,01	100,13	96	-72	96	-72
IT0005002990	BOT ZC 13/03/15	BBB-	1.039	100,00	100,00	2	0	2	0
XS0478271165	DB 15/03/15	A-	32	102,12	102,62	568	-23	567	-23
IT0003820534	BNL 3,91% 16/03/15	BBB-	7	100,32	100,34	28	6	28	6
XS0478271082	DB 17/03/15 EQ LINKED	A-	9	99,76	100,03	269	-33	269	-34
XS0484519938	CS IL 18/03/15	A-	0	99,00	101,00	1138	-1012	1137	-1013
IT0004576556	ISP IL 22/03/15	BBB-	140	100,01	100,18	67	-89	66	-90
IT0006712571	BAR 24/03/15	BBB+	17	100,02	100,15	41	-76	40	-77
XS0164692542	BEI IL 27/03/15	AAA	0	100,16	100,28	82	-18	81	-20
IT0004802275	BNL FLOAT 30/03/15	BBB-	4	100,09	100,12	40	16	38	14
IT0004465487	ISP FLOAT 31/03/15	BBB-	414	100,40	0,00	72		70	
ES00000123T1	BONOS 2,75% 31/03/15	BBB	2	100,35	100,38	3	-20	2	-21
IT0004695000	ISP FLOAT 31/03/15	BBB-	262	100,36	103,00	55	-1736	54	-1738
XS0490089298	BNP 31/03/15	A+	14	100,19	102,10	68	-1302	66	-1304
XS0344622831	MB ZC 31/03/15	BBB-	26	100,67	101,59	-499	-1174	-501	-1175
IT0004589484	BNL FLOAT 31/03/15	BBB-	5	99,70	100,34	447	-58	446	-60
XS0215743252	ISP 3,875% 01/04/15	BBB-	38	100,45	100,52	44	-8	42	-9
IT0003827992	BNL 3,94% 01/04/15	BBB-	2	100,48	100,51	29	7	28	6
IT0004471204	UCG STEP 03/04/15	BBB-	64	100,57	0,00	76		74	
IT0004801442	ISP ZC 03/04/15	BBB-	12	99,89	0,00	74		72	
DE000A1DAMJ6	KFW 2,25% 10/04/15	AAA	8	100,33	100,43	13	-49	11	-51
IT0005012411	BOT ZC 14/04/15	BBB-	705	99,99	99,99	6	3	3	1
IT0004568272	BTP 3% 15/04/15	BBB-	1.428	100,50	100,52	6	-2	4	-5
IT0003835276	BNL 3,9% 15/04/15	BBB-	1	100,61	100,64	31	14	29	11
XS0361975955	BEI 4,25% 15/04/15	AAA	134	100,72	100,84	1	-67	-2	-69
XS0409952347	DB ZC 16/04/15	A-	3	99,83	0,00	96		93	
FR0010163543	OAT 3,5% 25/04/15	AA	36	100,72	100,74	-5	-12	-9	-16
ES00000122F2	BONOS 3% 30/04/15	BBB	444	100,62	100,65	6	-7	2	-11
IT0004808199	BNL FLOAT 30/04/15	BBB-	26	100,14	100,18	42	23	38	19
IT0004596414	BNL FLOAT 30/04/15	BBB-	30	99,96	0,00	237		233	
IT0003843221	BNL 3,756% 03/05/15	BBB-	2	100,75	100,80	40	18	35	13
IT0004703945	ISP FLOAT 03/05/15	BBB-	284	100,59	100,66	57	27	53	22
IT0004808652	ISP ZC 04/05/15	BBB-	9	99,81	0,00	84		79	
IT0004706864	ISP IL 03/05/15	BBB-	4	100,14	0,00	99		95	
XS0218469962	ASSGE 3,875% 06/05/15	BBB	10	100,79	100,85	39	13	34	8
XS0499944600	CITI 07/05/15	BBB+	6	100,25	0,00	97		92	
XS0218734118	TELIASONERA 4,125% 11/05/15	A-	6	100,88	102,04	46	-412	40	-418
IT0005022204	BOT ZC 14/05/15	BBB-	628	99,99	99,99	5	5	0	-1
IT0004908999	ISP 2% 15/05/15	BBB-	93	100,32	0,00	72		66	
XS0419344501	ISP IL 15/05/15	BBB-	94	101,03	102,19	-398	-824	-404	-829
XS0354177023	MB ZC 16/05/15	BBB-	8	100,25	100,70	-94	-261	-99	-267
XS0363471805	GE 5,25% 18/05/15	AA-	13	101,36	101,42	2	-20	-4	-25
IT0006714429	SOC GEN 20/05/15	A	103	99,90	100,27	38	-99	32	-105
XS0417276598	DB IL 22/05/15	A-	8	100,87	101,57	423	158	417	152
IT0004815236	BNL FLOAT 23/05/15	BBB-	25	100,16	100,21	35	17	28	11
XS0364671346	BMW 5% 28/05/15	A	30	101,40	101,46	13	-7	6	-14
XS0417110946	DB IL 29/05/15	A-	23	101,00	101,70	383	137	377	130
IT0004717309	ISP 31/05/15	BBB-	89	100,82	100,99	59	3	52	-4
IT0004606411	BNL 31/05/15	BBB-	12	99,76	100,62	295	3	288	-4
IT0004814981	ISP ZC 05/06/15	BBB-	36	99,80	100,00	65	0	57	-7
IT0004365497	UCG STEP 06/06/15	BBB-	24	101,37	0,00	73		65	
IT0004815368	UBI 4% 08/06/15	BBB-	2	100,87	101,67	125	-121	117	-129
IT0004713654	UBI 10/06/15	BBB-	443	100,03	100,19	90	38	83	30
IT0004816929	UCG 4,2% 12/06/15	BBB-	18	101,16	0,00	69		61	
DE0001137420	SCHATZ 0% 12/06/15	AAA	2	100,04	100,06	-13	-19	-21	-28
IT0005026957	BOT ZC 12/06/15	BBB-	520	99,96	99,97	11	8	3	0
IT0004615917	BTP 3% 15/06/15	BBB-	2.089	100,98	100,99	11	6	2	-2
XS0502232480	CITI FLOAT 24/06/15	BBB+	6	100,58	100,95	42	-59	33	-68
IT0004497076	UCG FLOAT 26/06/15	BBB-	477	101,08	101,13	70	57	61	48
IT0004383177	UCG STEP 27/06/15	BBB-	46	101,66	101,73	72	54	62	44
XS0428440803	DB 3,5% 29/06/15	A-	28	100,81	101,54	133	-53	124	-62
IT0004503717	ENI 4% 29/06/15	A-	533	101,42	101,42	21	21	11	11
IT0004503766	ENI FLOAT 29/06/15	A-	454	100,32	100,32	21	21	11	11
IT0004821945	BNL STEP 29/06/15	BBB-	0	100,12	101,12	271	3	262	-7
IT0004938186	CTZ ZC 30/06/15	BBB-	3.425	99,94	99,95	16	14	6	4
XS0515470044	BNP IL 30/06/15	A+	0	99,50	100,45	59	-190	50	-199
IT0006719923	SOC GEN IL 30/06/15	A	33	99,25	100,95	201	-247	192	-257
XS0370541517	RBS FLOAT 30/06/15	BBB+	38	99,26	99,96	274	86	264	76

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IT0004848856	UCG 03/07/15	BBB-	385	99,96	100,04				
IT0004822240	UCG 4,4% 03/07/15	BBB-	595	101,48	101,54	60	45	50	35
DE0001135283	BUND 3,25% 04/07/15	AAA	106	101,33	101,36	-12	-19	-22	-29
IT0004727282	ISP 04/07/15	BBB-	127	99,98	0,00	75		65	
DE0002760956	KFW 3,5% 04/07/15	AAA	1	101,31	101,63	17	-61	7	-71
IT0004822901	BNL FLOAT 06/07/15	BBB-	8	100,35	100,42	34	16	24	6
XS0576107519	VOLKS 2,75% 13/07/15	A-	17	101,09	101,36	12	-52	2	-63
IT0005037244	BOT ZC 14/07/15	BBB-	550	99,96	99,97	10	8	-1	-3
IT0004840788	BTP 4,5% 15/07/15	BBB-	1.213	101,85	101,86	13	10	2	-1
XS0495347287	BEI 2,5% 15/07/15	AAA	425	101,07	101,13	-6	-19	-17	-30
IT0004509953	BNL FLOAT 20/07/15	BBB-	14	100,08	100,15	33	17	22	5
IT0003882641	BNL 3,326% 20/07/15	BBB-	7	101,29	101,37	36	18	25	7
FR0010135525	OAT IL 25/07/15	AA	45	100,46	100,55	13	-3	1	-15
IT0004564156	ISP FLOAT 29/07/15	BBB-	53	100,46	101,16	91	-59	79	-72
IT0004621782	BNL 30/07/15	BBB-	36	99,68	99,88	122	78	110	66
IT0004621873	ISP 30/07/15	BBB-	9	99,57	99,75	93	54	81	42
ES00000123L8	BONOS 4% 30/07/15	BBB	257	101,68	101,83	34	2	22	-10
IT0004839228	UCG 4,15% 31/07/15	BBB-	18	101,64	0,00	63		51	
IT0004512544	UCG 31/07/15	BBB-	783	99,86	99,95	62	42	49	30
IT0004745573	ISP 03/08/15	BBB-	70	101,34	0,00	83		71	
IT0003889133	BNL 3,46% 01/08/15	BBB-	4	101,45	101,53	40	24	28	11
IT0003844534	BTP 3,75% 01/08/15	BBB-	3.147	101,66	101,70	25	16	12	4
IT0004508922	UCG FLOAT 04/08/15	BBB-	160	101,38	101,44	71	59	59	46
IT0004939929	ISP 1,75% 07/08/15	BBB-	36	100,38	100,54	95	62	82	49
IT0006715806	SOC GEN FLOAT 12/08/15	A	263	99,96	100,04	27	11	14	-2
IT0005042772	BOT ZC 14/08/15	BBB-	577	99,93	99,94	14	12	0	-1
XS0522910388	CITI FLOAT 20/08/15	BBB+	2	101,19	101,24	42	33	28	19
IT0004573249	ISP FLOAT 26/08/15	BBB-	125	100,47	101,17	82	-47	68	-62
XS0437862021	DB 3,4% 28/08/15	A-	3	101,20	102,12	116	-48	102	-62
IT0004518574	UCG STEP 31/08/15	BBB-	490	101,82	101,95	67	44	52	29
IT0004843097	BNL 2,2% 31/08/15	BBB-	10	100,99	101,08	38	21	23	7
IT0004628159	BNL 30/08/15	BBB-	13	99,50	100,00	141	49	126	34
IT0004404965	CCT FLOAT 01/09/15	BBB-	5.545	100,14	100,14	-20	-21	-35	-36
IT0004621543	ISP FLOAT 01/09/15	BBB-	3	100,61	0,00	118		103	
IT0004839392	UCG 04/09/15	BBB-	822	100,80	100,83	56	51	41	36
IT0004518582	UCG FLOAT 08/09/15	BBB-	57	101,27	101,34	78	66	63	50
DE0001137438	SCHATZ 0,25% 11/09/15	AAA	32	100,25	100,27	-18	-21	-33	-37
IT0004750250	ISP 5% 12/09/15	BBB-	149	102,38	104,18	90	-200	74	-216
XS0438154238	DB IL 15/09/15	A-	12	100,95	101,70	352	221	336	205
XS0541454467	GE 2,875% 17/09/15	AA-	111	101,63	101,69	13	3	-3	-13
IT0004953342	ISP 1,7% 18/09/15	BBB-	52	100,43	100,62	97	65	81	49
XS0520506428	DB 2% 20/09/15	A-	23	100,22	102,47	162	-198	146	-214
IT0004583420	ISP 3,1% 22/09/15	BBB-	330	101,27	0,00	99		83	
IT0004848310	BNL FLOAT 28/09/15	BBB-	50	100,58	100,68	31	15	15	-1
XS0230663196	UNILEVER 3,375% 29/09/15	A+	13	102,01	102,29	17	-26	0	-43
IT0004640766	BNL FLOAT 30/09/15	BBB-	53	100,37	100,47	31	15	14	-2
XS0451841026	RABOBANK 2,7% 30/09/15	AA-	11	101,55	101,87	25	-25	8	-41
IT0004639289	BNL 2,5% 30/09/15	BBB-	31	101,33	101,44	39	21	22	5
GB00B6HZ1F13	RBS 30/09/15	BBB+	15	99,00	0,00	263		246	
IT0004761307	ISP FLOAT 05/10/15	BBB-	250	102,66	102,87	83	52	66	35
IT0004761299	ISP FLOAT 06/10/15	BBB-	44	102,78	103,76	67	-77	50	-94
IT0004536162	UCG FLOAT 09/10/15	BBB-	18	101,12	101,21	80	66	63	49
XS0229563886	BEI 14/10/15	AAA	103	100,45	100,56	33	17	15	-1
XS0230228933	BEI 3,125% 15/10/15	AAA	292	102,11	102,18	-2	-12	-20	-30
IT0004960024	ISP 1,75% 16/10/15	BBB-	40	100,46	100,72	106	67	88	50
FR0010216481	OAT 3% 25/10/15	AA	27	102,17	102,20	-9	-13	-28	-31
IT0004643000	UCG FLOAT 29/10/15	BBB-	27	101,12	101,24	82	65	64	47
IT0006707647	HSBC FLOAT 30/10/15	A+	14	101,17	0,00	37		18	
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	14	101,74	101,96	25	-5	6	-24
XS0454789800	BAR STEP 30/10/15	BBB+	9	101,03	103,80	300	-79	281	-98
XS0450785075	DB 3% 30/10/15	A-	17	101,77	102,23	52	-11	33	-30
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	44	99,91	101,50	21	-199	2	-217
IT0004640121	ISP FLOAT 01/11/15	BBB-	1	100,67	0,00	120		101	
IT0004656275	BTP 3% 01/11/15	BBB-	2.727	102,01	102,03	20	16	1	-2
IT0004766363	BNL FLOAT 31/10/15	BBB-	20	100,48	100,60	33	17	14	-2
IT0004764830	ISP FLOAT 31/10/15	BBB-	21	100,51	0,00	-26		-45	
IT0003935282	BNL 3,4% 02/11/15	BBB-	3	102,18	102,29	36	21	17	2
ES00000123P9	BONOS 3,75% 31/10/15	BBB	360	102,58	102,63	16	10	-3	-9
IT0004767064	ISP FLOAT 04/11/15	BBB-	419	103,57	103,70	89	72	70	53
XS0542518666	DB FLOAT 08/11/15	A-	22	100,02	0,00	17		-3	
XS0542518310	DB STEP 08/11/15	A-	13	100,64	102,65	108	-157	88	-177
IT0004840929	UCG 10/11/15	BBB-	102	100,54	100,80	93	58	74	39
IT0004650963	ISP FLOAT 22/11/15	BBB-	10	101,00	0,00	76		56	
FR0011452721	OAT 0,25% 25/11/15	AA	115	100,27	100,30	-10	-14	-30	-34
IT0004867591	BNL FLOAT 30/11/15	BBB-	2	100,78	100,91	30	14	10	-7
IT0006708900	BAR 30/11/15	BBB+	0	102,47	103,50	145	20	125	-1
IT0006709023	HSBC FLOAT 30/11/15	A+	150	101,31	101,43	36	21	15	0

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IT0004546955	UCG FLOAT 30/11/15	BBB-	200	101,33	101,47	84	66	63	45
IT0004880990	BTP 2,75% 01/12/15	BBB-	1.351	102,05	102,06	18	17	-3	-4
IT0003935241	MB IL 06/12/15	BBB-	85	100,01	100,15				
IT0004854490	UBI 07/12/15	BBB-	13	99,82	100,35	121	56	100	34
IT0004774987	ISP FLOAT 05/12/15	BBB-	78	103,63	105,90	101	-161	79	-183
IT0004775760	ISP FLOAT 06/12/15	BBB-	18	103,86	104,86	74	-43	52	-64
DE0001137446	SCHATZ 0% 11/12/15	AAA	78	100,15	100,17	-18	-20	-40	-42
IT0004669138	MB FLOAT 13/12/15	BBB-	142	101,77	101,84	62	54	40	32
XS0399538387	BEI 3,32% 12/12/15	AAA	5	102,71	0,00	9		-13	
IT0003955157	UCG IL 15/12/15	BBB-	34	100,06	101,02	93	-21	71	-43
IT0004620305	CCT FLOAT 15/12/15	BBB-	7.017	100,60	100,61	14	12	-8	-10
XS0235552394	BEI 15/12/15	AAA	27	100,49	100,68	42	19	20	-3
IT0004551419	UCG FLOAT 18/12/15	BBB-	343	101,26	101,35	77	66	54	44
IT0004655483	UBI 20/12/15	BBB-	360	99,67	99,75	88	78	65	56
IT0004296767	UCG 21/12/15	BBB-	7	100,90	101,10	94	71	72	49
IT0004655988	ISP FLOAT 21/12/15	BBB-	124	100,91	101,10	93	71	71	48
XS0461107905	ISP 22/12/15	BBB-	217	99,32	99,48	83	64	61	42
IT0004872948	BNL FLOAT 28/12/15	BBB-	24	100,77	0,00	30		8	
IT0006707159	BAR 4,4% 29/12/15	BBB+	47	103,45	103,52	44	37	21	14
IT0004780463	ISP IL 30/12/15	BBB-	4	100,00	101,82	162	-45	139	-68
IT0004438971	UCG ZC 30/12/15	BBB-	74	99,25	0,00	86		63	
IT0004869860	UBI STEP 31/12/15	BBB-	6	101,82	102,99	192	60	169	37
IT0004978208	CTZ ZC 31/12/15	BBB-	2.775	99,82	99,83	20	19	-3	-4
DE0001135291	BUND 3,5% 04/01/16	AAA	229	103,30	103,32	-19	-21	-42	-45
XS0457735826	DB STEP 08/01/16	A-	121	103,34	105,34	30	-180	6	-203
XS0457738689	DB 08/01/16	A-	15	99,18	99,61	91	43	68	20
XS0457739570	DB IL 08/01/16	A-	16	98,75	99,69	140	34	116	11
XS0457738176	DB 08/01/16	A-	11	99,41	99,89	67	13	43	-10
XS0537659632	BEI FLOAT 15/01/16	AAA	159	100,12	100,15	-9	-13	-33	-37
IT0004557218	UCG FLOAT 15/01/16	BBB-	153	101,25	101,56	85	51	60	27
XS0238705684	BEI 16/01/16	AAA	51	100,60	100,76	35	18	11	-6
NL0000117778	RBS 19/01/16	BBB+	8	98,75	99,20	135	86	111	62
XS0583801997	BMW 3,25% 28/01/16	A	18	103,00	103,04	12	8	-13	-17
IT0004566193	UCG FLOAT 29/01/16	BBB-	291	101,43	101,52	81	72	56	47
IT0006710906	BAR 29/01/16	BBB+	10	101,82	104,00	227	5	202	-20
XS0465797552	DB STEP 01/02/16	A-	43	102,94	0,00	94		68	
IT0004816663	UCG 4% 31/01/16	BBB-	615	103,10	103,17	78	71	52	45
ES00000120G4	BONOS 3,15% 31/01/16	BBB	64	102,89	102,94	16	12	-9	-14
IT0004799927	UCG 4% 30/01/16	BBB-	819	103,09	103,15	79	73	54	48
IT0004874993	UBI 3,5% 31/01/16	BBB-	43	101,68	102,50	174	91	149	65
IT0004675796	BNL 31/01/16	BBB-	49	101,00	0,00	127		101	
XS0479357419	NORDEA FLOAT 02/02/16	AA-	42	101,00	0,00	37		11	
XS0242820586	MB 3,75% 02/02/16	BBB-	97	103,17	103,23	48	42	22	16
IT0004854482	UCG 05/02/16	BBB-	981	99,62	99,66	63	59	37	33
IT0004887870	ISP 2,2% 08/02/16	BBB-	243	101,12	101,53	106	64	80	38
IT0006712274	BAR FLOAT 08/02/16	BBB+	0	100,23	101,75	198	43	172	17
XS0412443052	VOLKS 7% 09/02/16	A-	6	106,79	106,84	14	10	-12	-16
IT0004310626	UCG 11/02/16	BBB-	92	103,62	103,78	109	94	83	67
FR0010261388	VEOLIA 4% 12/02/16	BBB	10	103,82	104,12	17	-12	-9	-38
IT0004313844	MB FLOAT 15/02/16	BBB-	320	99,09	99,23	91	77	65	51
IT0004565781	UCG FLOAT 16/02/16	BBB-	220	101,09	101,25	102	86	76	60
XS0241120715	BEI 17/02/16	AAA	31	100,60	100,83	41	18	15	-8
IT0004007552	BNL 3,48% 17/02/16	BBB-	8	103,16	0,00	35		9	
XS0245166367	GE FLOAT 22/02/16	AA-	79	100,07	100,09	6	4	-21	-22
XS0559644322	RBS STEP 25/02/16	BBB+	0	101,46	104,66	196	-105	170	-131
IT0004574023	UCG FLOAT 26/02/16	BBB-	19	101,29	101,35	105	100	79	74
IT0004568371	UBI 3,15% 26/02/16	BBB-	125	102,22	102,52	99	71	73	44
IT0004576978	ENEL 3,5% 26/02/16	BBB	1.330	103,34	103,34	27	27	1	1
IT0004576994	ENEL FLOAT 26/02/16	BBB	787	100,62	100,63	10	10	-16	-17
IT0004687056	BNL FLOAT 28/02/16	BBB-	8	100,90	0,00	124		98	
IT0004687262	BNL STEP 28/02/16	BBB-	11	102,81	103,76	125	37	99	11
IT0004676992	ISP FLOAT 04/03/16	BBB-	3	99,93	0,00	66		40	
IT0004698178	DEXIA 4,85% 07/03/16	BBB	312	103,61	103,65	141	137	115	111
IT0004572167	UBI FLOAT 05/03/16	BBB-	921	101,22	101,27	96	91	70	65
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	151	100,46	100,49	-18	-20	-44	-46
XS0573073235	ISP FLOAT 11/03/16	BBB-	45	102,10	102,84	80	12	54	-14
IT0006602871	BOA ML 13/03/16	BBB+	9	103,40	104,00	143	89	117	63
XS0503331323	BEI 2,625% 15/03/16	AAA	56	102,89	102,94	-4	-8	-30	-34
IT0004582836	ISP FLOAT 22/03/16	BBB-	120	99,18	99,79	113	57	87	31
XS0497249184	CITI FLOAT 29/03/16	BBB+	57	102,67	103,27	63	11	37	-16
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	10.634	102,40	102,43	25	23	-1	-4
IT0004587496	UCG FLOAT 31/03/16	BBB-	219	101,11	101,30	102	85	76	59
IT0004695950	BNL STEP 31/03/16	BBB-	22	103,02	104,01	124	39	98	12
IT0004697022	UCG FLOAT 31/03/16	BBB-	203	102,28	102,55	108	85	82	58
IT0004694482	BNL FLOAT 31/03/16	BBB-	13	100,23	100,46	48	27	22	1
IT0006718842	SOC GEN 31/03/16	A	4	102,85	103,35	47	4	21	-22
XS0487908104	RBS 31/03/16	BBB+	57	99,30	99,75	63	23	37	-3

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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
IT0004801772	ISP FLOAT 03/04/16	BBB-	216	103,08	103,24	126	112	99	86
IT0004895352	UBI STEP 05/04/16	BBB-	4	102,50	106,03	166	-133	140	-159
IT0006713264	BAR STEP 08/04/16	BBB+	4	102,15	104,10	202	36	176	10
IT0004898497	ISP 2,75% 10/04/16	BBB-	272	101,86	102,32	112	73	86	47
DE000DB08ME7	DB 11/04/16	A-	6	98,67	99,76	116	21	90	-6
XS0250338844	ING FLOAT 11/04/16	A-	11	100,02	100,09	16	10	-10	-16
IT0004803497	UCG 11/04/16	BBB-	157	102,05	102,34	106	81	80	55
IT0004803505	UCG 4,15% 11/04/16	BBB-	352	103,56	0,00	105		79	
XS0250306643	ING 4,125% 11/04/16	A-	5	104,38	104,72	33	5	7	-21
IT0004586472	ISP FLOAT 12/04/16	BBB-	479	101,91	102,13	118	99	92	73
XS0250971222	MS FLOAT 13/04/16	BBB+	200	100,16	100,18	24	23	-2	-4
XS0425743506	BEI 3,5% 15/04/16	AAA	111	104,14	104,23	-4	-11	-30	-37
IT0004712748	BTP 3,75% 15/04/16	BBB-	1.394	104,11	104,16	23	19	-3	-7
IT0004591456	UCG FLOAT 15/04/16	BBB-	59	102,01	102,29	83	59	57	33
IT0004594658	ISP FLOAT 19/04/16	BBB-	25	101,55	102,30	136	73	110	47
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	10	104,32	104,49	22	8	-5	-18
FR0010288357	OAT 3,25% 25/04/16	AA	79	104,05	104,07	-13	-14	-39	-41
XS0497460591	NORDEA 23/04/16	AA-	248	99,86	0,00	19		-7	
IT0004709629	BNL IL 29/04/16	BBB-	6	100,29	101,29	26	-56	0	-82
IT0004707698	BNL FLOAT 29/04/16	BBB-	26	100,24	100,49	48	28	22	1
IT0004709611	BNL STEP 29/04/16	BBB-	13	103,36	104,36	109	29	83	3
IT0005020778	CTZ ZC 29/04/16	BBB-	2.932	99,69	99,69	25	25	-1	-1
ES00000122X5	BONOS 3,25% 30/04/16	BBB	357	103,72	103,76	19	15	-7	-11
IT0004809932	UCG 30/04/16	BBB-	862	100,84	100,98	79	68	53	42
IT0004049711	BNL 4,168% 03/05/16	BBB-	25	104,42	104,68	53	32	27	6
IT0004808710	ISP 3,8% 04/05/16	BBB-	143	103,33	103,79	105	69	79	43
XS0491548870	DB 04/05/16	A-	445	99,56	99,62	37	32	11	6
IT0004591795	ISP FLOAT 04/05/16	BBB-	450	101,90	101,99	117	110	91	83
XS0586129958	BAR IL 06/05/16	BBB+	0	102,20	0,00	325		299	
XS0615774329	BNP FLOAT 11/05/16	A+	166	101,84	103,81	127	-30	101	-56
IT0006719378	SOC GEN IL 13/05/16	A	44	102,36	103,36	84	6	58	-20
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.824	102,50	102,54	26	23	0	-4
IT0004908858	ISP 3% 15/05/16	BBB-	356	102,29	102,78	115	76	89	50
IT0004909005	ISP 2,5% 15/05/16	BBB-	174	101,76	102,00	108	89	82	63
IT0004918774	ISP 15/05/16	BBB-	167	100,97	101,17	68	52	41	26
XS0255243064	GS FLOAT 23/05/16	BBB+	13	100,06	100,09	27	25	1	-1
IT0004908478	UBI 24/05/16	BBB-	28	100,50	100,79	98	75	72	49
IT0004923113	ISP 2% 30/05/16	BBB-	53	101,13	101,67	111	70	85	43
IT0004923097	ISP 1,7% 30/05/16	BBB-	18	100,76	101,15	110	80	84	54
IT0006714403	BAR FLOAT 28/05/16	BBB+	88	101,89	102,25	53	26	27	0
IT0004717002	BNL FLOAT 31/05/16	BBB-	15	100,13	100,39	47	27	21	1
IT0004607302	UCG FLOAT 31/05/16	BBB-	1.142	98,81	98,84	93	91	67	64
IT0004719032	BNL STEP 31/05/16	BBB-	22	104,14	105,67	105	-8	78	-35
IT0004716871	ISP FLOAT 31/05/16	BBB-	124	99,87	100,10	108	90	81	64
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	500	105,98	106,05	13	8	-13	-19
IT0004712565	ISP FLOAT 01/06/16	BBB-	7	103,08	0,00	80		54	
XS0602852096	BAR IL 03/06/16	BBB+	10	99,40	0,00	290		264	
IT0004814973	ISP 4% 05/06/16	BBB-	127	103,70	104,24	114	74	88	48
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	18	100,58	100,60	-19	-20	-45	-47
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	713	104,15	104,24	61	54	35	28
IT0004816937	UCG 5% 12/06/16	BBB-	52	105,20	105,50	106	84	79	58
IT0004815715	UBI 3,8% 15/06/16	BBB-	6	102,50	103,25	190	134	163	108
IT0004708274	ISP FLOAT 16/06/16	BBB-	132	102,85	103,60	100	45	74	19
DE0001134468	BUND 6% 20/06/16	AAA	30	108,37	108,42	-18	-22	-44	-48
NL0009056563	RBS ZC 26/06/16	BBB+	69	98,70	99,20	96	59	70	33
IT0004618499	DEXIA 28/06/16	BBB	104	98,86	99,00	134	124	108	97
IT0004931066	BNL FLOAT 28/06/16	BBB-	17	100,82	101,11	48	27	21	0
IT0004618507	DEXIA 3,6% 28/06/16	BBB	269	102,96	103,00	141	138	114	112
IT0004614696	ISP FLOAT 30/06/16	BBB-	32	99,54	0,00	76		50	
IT0004727613	BNL STEP 30/06/16	BBB-	34	104,10	106,11	111	-28	85	-55
IT0004733769	ISP FLOAT 30/06/16	BBB-	10	102,45	0,00	80		54	
IT0004736713	BNL 3,55% 30/06/16	BBB-	9	104,13	104,42	55	34	28	8
XS0516340121	BEI STEP 30/06/16	AAA	70	103,02	103,22	20	6	-6	-20
IT0004727662	ISP 30/06/16	BBB-	133	98,16	98,85	136	85	110	59
IT0004616014	UCG FLOAT 30/06/16	BBB-	398	101,46	101,71	104	86	78	60
IT0004728066	BNL FLOAT 30/06/16	BBB-	18	100,14	100,42	48	27	21	1
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	140	100,35	100,45	20	13	-6	-13
IT0004518715	CCT FLOAT 01/07/16	BBB-	9.788	100,26	100,27	-2	-3	-28	-29
IT0004727167	ISP FLOAT 04/07/16	BBB-	244	100,03	100,11	96	90	70	64
DE0001135309	BUND 4% 04/07/16	AAA	1	105,85	105,87	-20	-21	-46	-48
IT0004931355	ISP 1,75% 10/07/16	BBB-	52	100,97	101,20	105	89	79	62
IT0004931249	ISP 2,2% 10/07/16	BBB-	98	101,47	102,05	114	73	88	47
IT0004821499	MB 4,45% 13/07/16	BBB-	53	104,71	105,99	107	20	81	-6
IT0004736325	BNL FLOAT 13/07/16	BBB-	39	100,71	101,00	47	27	21	1
XS0630398534	BEI 2,875% 15/07/16	AAA	7	104,14	104,22	-4	-9	-30	-36
IT0004937675	ISP STEP 16/07/16	BBB-	25	101,35	101,96	119	76	92	50
DE000A1G7EH9	BMW 1,25% 20/07/16	A	27	101,58	101,63	15	11	-12	-15

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XS0258132272	BEI IL 21/07/16	AAA	198	100,71	100,92	-21	-35	-47	-61
XS0618580590	BEI FLOAT 27/07/16	AAA	196	100,02	100,40	2	-24	-24	-50
IT0004739782	ISP FLOAT 29/07/16	BBB-	30	100,45	100,60	97	87	71	60
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	6	102,18	102,96	149	96	123	69
IT0004746647	BNL FLOAT 29/07/16	BBB-	8	100,73	0,00	48		21	
IT0004746779	BNL 3,5% 29/07/16	BBB-	1	104,31	0,00	54		27	
IT0004826837	ISP FLOAT 01/08/16	BBB-	73	104,94	105,38	136	107	110	81
IT0004620867	UCG FLOAT 30/07/16	BBB-	111	101,96	101,97	101	100	75	74
IT0004019581	BTP 3,75% 01/08/16	BBB-	3.079	105,08	105,12	29	26	2	-1
ES00000123W5	BONOS 3,3% 30/07/16	BBB	36	104,48	104,56	23	18	-3	-8
IT0004939119	BNL 2% 31/07/16	BBB-	11	102,12	102,43	55	34	29	8
IT0004747538	ISP 05/08/16	BBB-	43	99,16	99,86	158	110	132	84
IT0004940026	ISP 2,35% 07/08/16	BBB-	102	101,74	102,15	116	88	89	62
IT0004940042	ISP 2,7% 07/08/16	BBB-	208	102,25	102,88	116	74	90	48
IT0004937816	DB 2,5% 08/08/16	A-	50	101,81	102,50	126	80	100	54
IT0004743875	MB 3,7% 16/08/16	BBB-	11	103,85	0,00	111		84	
IT0005044976	CTZ ZC 30/08/16	BBB-	5.616	99,50	99,52	33	31	6	5
XS0663929619	MS IL 07/09/16	BBB+	12	99,34	100,34	-11	-74	-37	-101
XS0452187759	ENEL 4% 14/09/16	BBB	50	105,88	105,99	28	21	1	-5
XS0736113340	BEI 1,875% 15/09/16	AAA	47	103,02	103,15	-2	-10	-29	-37
IT0004682107	BTP IL 15/09/16	BBB-	626	102,36	102,51	50	41	23	15
IT0004761950	BTP 4,75% 15/09/16	BBB-	2.098	107,02	107,05	31	29	4	3
IT0004953359	ISP 2,5% 18/09/16	BBB-	186	102,15	102,30	113	104	87	78
IT0004953367	ISP 2,2% 18/09/16	BBB-	82	101,67	102,27	114	77	87	50
XS0619513269	GBLB 23/09/16	BBB-	315	97,26	97,40	174	165	148	139
IT0004849276	UCG 4,25% 28/09/16	BBB-	60	104,78	105,08	128	110	101	83
IT0004638653	UCG FLOAT 30/09/16	BBB-	317	102,15	102,29	103	94	76	68
IT0004632862	UBI STEP 30/09/16	BBB-	91	103,59	103,69	84	78	57	51
XS0529330218	ISP 30/09/16 (option on USD)	BBB-	102	110,34	110,99	-574	-606	-600	-633
IT0004759632	BNL FLOAT 30/09/16	BBB-	4	100,32	100,66	48	27	21	0
NL0009537851	RBS STEP 30/09/16	BBB+	86	105,63	106,50	68	17	42	-10
NL0009537943	RBS 30/09/16	BBB+	14	103,65	113,30	76	-469	49	-495
IT0004761091	ISP FLOAT 05/10/16	BBB-	10	103,48	104,25	114	68	88	41
NL0009061357	RBS 4,3% 08/10/16	BBB+	64	106,02	0,00	65		38	
XS0615801742	MB 4,625% 11/10/16	BBB-	220	106,39	106,49	74	68	47	41
IT0004640212	UBI FLOAT 13/10/16	BBB-	52	100,84	101,08	139	124	112	98
XS0679564947	BNP 14/10/16	A+	179	98,51	99,88	90	7	64	-19
XS0272359489	BEI 3,875% 15/10/16	AAA	166	106,54	106,65	-2	-9	-29	-35
IT0004960057	ISP 2,6% 16/10/16	BBB-	64	102,33	103,02	119	78	92	52
IT0004960040	ISP 2,3% 16/10/16	BBB-	60	101,92	102,51	114	79	87	52
IT0001267217	ISP 19/10/16	BBB-	8	106,20	107,12	172	120	146	93
IT0004851728	UBI STEP 19/10/16	BBB-	14	105,10	106,50	208	126	181	99
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	75	99,99	101,17	23	-46	-4	-73
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	14.001	103,57	103,60	82	80	55	53
IT0006716317	RBS 26/10/16	BBB+	126	99,99	100,15	50	40	23	14
XS0272770396	GE 4,125% 27/10/16	AA-	81	106,68	106,73	20	17	-7	-9
IT0004532187	ISP FLOAT 30/10/16	BBB-	1.241	102,26	102,30	106	104	80	77
XS0550667876	CS STEP 29/10/16	A-	18	103,41	0,00	69		43	
IT0004963663	BNL FLOAT 31/10/16	BBB-	10	101,11	0,00	48		21	
IT0004644602	UCG FLOAT 29/10/16	BBB-	262	102,35	102,53	112	102	86	75
ES00000123J2	BONOS 4,25% 31/10/16	BBB	62	106,82	106,91	27	22	0	-5
XS0463509959	A2A 4,5% 02/11/16	BBB-	45	106,90	107,03	47	40	20	13
IT0003745400	ISP 4,1% 02/11/16	BBB-	7	105,04	105,77	113	72	86	45
IT0004767049	ISP FLOAT 04/11/16	BBB-	17	105,66	106,47	107	61	81	35
IT0006716762	RBS 04/11/16	BBB+	112	100,00	0,00	49		23	
IT0006716580	HSBC 04/11/16	A+	99	99,67	0,00	27		1	
XS0690928022	BNP 09/11/16	A+	49	98,34	99,34	96	38	70	11
IT0004960826	BTP 2,75% 15/11/16	BBB-	1.368	104,21	104,28	34	30	7	4
IT0004851710	UBI FLOAT 23/11/16	BBB-	4	102,46	0,00	157		131	
IT0004967383	UCG 2,3% 29/11/16	BBB-	394	102,38	102,40	96	95	69	68
IT0004969272	BNL FLOAT 29/11/16	BBB-	6	101,16	0,00	47		21	
IT0004776438	BNL 30/11/16	BBB-	52	101,83	102,83	98	42	71	15
IT0004874399	CCT 3% 01/12/16	BBB-	12	103,68	106,00	94	-32	67	-58
IT0004774995	ISP FLOAT 05/12/16	BBB-	19	105,06	105,87	115	71	89	45
IT0004866361	ISP 3,25% 04/12/16	BBB-	159	103,62	103,83	122	110	95	84
IT0006717141	HSBC 03/12/16	A+	139	99,54	0,00	34		7	
IT0006506007	BEI ZC 06/12/16	AAA	191	99,78	99,93	12	4	-15	-23
IT0001288155	UCG STEP 09/12/16	BBB-	6	134,73	135,02	132	120	105	94
IT0006709056	BAR FLOAT 15/12/16	BBB+	25	99,26	99,64	91	70	64	43
IT0004987191	BTP 1,5% 15/12/16	BBB-	1.770	102,13	102,18	34	31	7	5
XS0460430142	ISP 18/12/16	BBB-	1.283	101,76	101,80	104	102	77	75
IT0004655970	ISP FLOAT 17/12/16	BBB-	5	102,32	0,00	83		56	
XS0543567571	RBS 17/12/16	BBB+	34	98,76	99,13	116	95	89	68
XS0278803712	ISP FLOAT 20/12/16	BBB-	150	99,27	99,41	54	47	28	20
IT0004654171	ISP FLOAT 21/12/16	BBB-	34	102,15	0,00	83		56	
IT0006717349	RBS 23/12/16	BBB+	14	103,54	0,00	108		81	
IT0004555576	ISP FLOAT 23/12/16	BBB-	410	103,00	103,32	121	104	94	77

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IT0004781362	ISP FLOAT 28/12/16	BBB-	221	108,92	109,29	116	97	90	71
IT0004980071	BNL FLOAT 30/12/16	BBB-	4	101,22	0,00	47		21	
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.332	102,80	102,85	101	99	75	72
IT0004974322	ISP 1,8% 30/12/16	BBB-	40	101,07	101,41	122	104	95	77
DE0001135317	BUND 3,75% 04/01/17	AAA	25	107,50	107,53	-19	-21	-46	-47
IT0006717331	RBS 04/01/17	BBB+	177	100,21	100,32	49	44	23	17
XS0282583722	MS FLOAT 16/01/17	BBB+	20	100,10	100,15	34	32	8	5
XS0478931354	BMW 3,875% 18/01/17	A	14	107,12	107,18	18	15	-8	-11
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	22	111,18	111,25	22	18	-5	-8
XS0480133338	RBS 4,875% 20/01/17	BBB+	10	108,57	108,94	43	25	16	-2
DE000A1EWK3	KFW FLOAT 26/01/17	AAA	63	100,12	100,26	-6	-13	-32	-39
XS0441736625	BEI FLOAT 27/01/17	AAA	255	100,67	100,70	-12	-13	-38	-40
IT0004669575	UCG FLOAT 31/01/17	BBB-	646	102,82	103,00	120	111	94	84
IT0004882764	ISP 31/01/17	BBB-	7	98,56	99,56	75	24	48	-3
XS0564046786	RBS 31/01/17	BBB+	59	98,45	0,00	128		101	
IT0004887276	UCG 31/01/17	BBB-	1.075	98,83	98,87	108	106	81	79
IT0004886286	BNL FLOAT 31/01/17	BBB-	13	102,24	102,65	48	27	21	1
ES00000120J8	BONOS 3,8% 31/01/17	BBB	159	106,82	106,87	32	30	6	3
IT0004984610	BNL FLOAT 31/01/17	BBB-	6	100,97	101,38	48	27	21	0
IT0004874985	UBI STEP 31/01/17	BBB-	80	104,41	104,79	160	141	133	114
IT0004984917	BNL FLOAT 31/01/17	BBB-	8	101,36	0,00	48		21	
IT0004164775	BTP 4% 01/02/17	BBB-	3.673	107,16	107,19	35	34	8	7
IT0004785314	ISP FLOAT 06/02/17	BBB-	315	106,86	107,09	88	77	61	50
IT0004983059	ISP 1,75% 10/02/17	BBB-	140	101,00	101,23	124	112	97	86
IT0006515628	BEI 2,53734% 20/02/17	AAA	97	39,71	39,93	54	26	28	-1
IT0004677008	ISP 21/02/17	BBB-	42	97,06	97,54	148	124	121	97
IT0004690092	UCG FLOAT 28/02/17	BBB-	198	104,06	104,43	136	117	109	91
IT0004892599	BNL FLOAT 28/02/17	BBB-	7	102,34	0,00	48		21	
IT0004680804	UCG FLOAT 28/02/17	BBB-	364	103,85	103,99	121	114	94	87
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB-	628	98,06	98,28	97	86	70	59
IT0004584204	CCT FLOAT 01/03/17	BBB-	6.117	100,22	100,25	-10	-11	-36	-38
XS0491042353	GE 4,25% 01/03/17	AA-	5	108,20	108,30	23	19	-4	-8
IT0004793789	ISP FLOAT 02/03/17	BBB-	111	104,59	104,60	115	115	89	88
IT0004682545	ISP STEP 03/03/17	BBB-	1.247	106,23	106,45	106	96	79	69
XS0213927667	ISP FLOAT 03/03/17	BBB-	100	99,26	99,39	53	47	27	20
XS0490739686	BEI 3,125% 03/03/17	AAA	34	106,50	106,55	-4	-6	-31	-33
IT0004572811	ISP FLOAT 04/03/17	BBB-	151	101,34	101,89	133	107	107	80
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	12.935	103,91	103,97	68	65	40	37
IT0004793474	BTP 4,75% 01/05/17	BBB-	3.033	109,53	109,58	43	41	15	13
IT0005023459	BTP 1,15% 15/05/17	BBB-	1.747	101,61	101,67	43	40	15	13
IT0004820426	BTP 4,75% 01/06/17	BBB-	934	109,86	109,93	44	41	16	13
XS0554703834	GBLB1 STEP 25/07/17	A-	15	103,20	104,35	222	174	193	146
IT0003242747	BTP 5,25% 01/08/17	BBB-	4.832	111,80	111,84	44	43	15	14
XS0525459433	RBS 31/08/17	BBB+	298	98,97	99,49	90	69	61	40
IT0004085210	BTP IL 15/09/17	BBB-	660	104,57	104,68	58	54	29	25
XS0525426184	RBS 30/09/17	BBB+	249	98,99	99,68	88	62	59	32
XS0535364680	RBS 29/10/17	BBB+	182	99,08	99,58	85	66	55	36
IT0004854060	UCG ZC 31/10/17	BBB-	664	96,39	96,62	138	129	108	99
IT0004867070	BTP 3,5% 01/11/17	BBB-	5.923	108,16	108,20	47	46	18	16
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	18.395	104,53	104,56	82	81	52	51
IT0001197083	UBI ZC 30/01/18	BBB-	356.000	95,00	95,29	177	167	147	136
IT0004273493	BTP 4,5% 01/02/18	BBB-	4.619	111,76	111,80	51	49	20	19
IT0004907843	BTP 3,5% 01/06/18	BBB-	9.227	109,56	109,62	57	55	25	23
IT0004361041	BTP 4,5% 01/08/18	BBB-	2.532	113,33	113,40	61	59	28	26
IT0004890882	BTP IL 15/09/18	BBB-	4.249	105,29	105,49	42	37	9	4

Aggiornamento al 09/02/2015

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