

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
IT0004939929	ISP 1,75% 07/08/15	BBB	20	100,00	0,00				
IT0006715806	SOC GEN FLOAT 12/08/15	A	2	99,77	100,26	1844	-1716	1856	-1704
IT0005042772	BOT ZC 14/08/15	BBB-	1.534	100,00	100,00	-10	-21	3	-7
IT0004621923	ISP 16/08/15	BBB	40	99,77	100,20	893	-689	905	-676
XS0522910388	CITI FLOAT 20/08/15	BBB+	23	100,08	100,09	49	21	61	33
IT0004573249	ISP FLOAT 26/08/15	BBB	23	99,83	100,52	519	-775	530	-765
IT0004518574	UCG STEP 31/08/15	BBB	155	100,21	0,00	67		76	
IT0004628159	BNL 30/08/15	BBB	8	99,61	100,08	660	-76	669	-67
IT0004843097	BNL 2,2% 31/08/15	BBB	2	100,12	100,14	36	5	45	15
IT0004404965	CCT FLOAT 01/09/15	BBB-	1.509	100,03	100,03	-2	-8	7	1
IT0004839392	UCG 04/09/15	BBB	467	100,09	100,15	77	-1	85	7
IT0004518582	UCG FLOAT 08/09/15	BBB	30	100,20	100,22	66	44	74	51
IT0004750250	ISP 5% 12/09/15	BBB	91	100,42	0,00	92		99	
XS0541454467	GE 2,875% 17/09/15	AA-	50	100,32	100,36	3	-32	9	-25
IT0004953342	ISP 1,7% 18/09/15	BBB	36	100,13	0,00	56		63	
XS0520506428	DB 2% 20/09/15	BBB+	0	99,78	101,70	374	-1151	381	-1145
IT0004583420	ISP 3,1% 22/09/15	BBB	50	100,33	0,00	47		53	
XS0230663196	UNILEVER 3,375% 29/09/15	A+	10	100,08	101,09	275	-399	280	-394
IT0004640766	BNL FLOAT 30/09/15	BBB	10	100,09	100,11	26	12	31	17
IT0004639289	BNL 2,5% 30/09/15	BBB	2	100,32	100,35	32	11	37	17
IT0004761307	ISP FLOAT 05/10/15	BBB	80	100,74	103,19	40	-1296	45	-1291
IT0004761299	ISP FLOAT 06/10/15	BBB	27	100,75	0,00	42		46	
IT0004536162	UCG FLOAT 09/10/15	BBB	18	100,33	0,00	58		63	
XS0229563886	BEI 14/10/15	AAA	16	100,13	100,18	30	3	34	7
XS0230228933	BEI 3,125% 15/10/15	AAA	97	100,61	100,64	-10	-25	-6	-21
IT0004960024	ISP 1,75% 16/10/15	BBB	35	100,24	0,00	49		53	
FR0010216481	OAT 3% 25/10/15	AA	2	100,67	100,71	-6	-23	-3	-20
IT0004648777	BNL 2,6% 29/10/15	BBB	2	100,52	100,56	29	12	32	15
IT0004643000	UCG FLOAT 29/10/15	BBB	40	100,42	0,00	55		58	
XS0450785075	DB 3% 30/10/15	BBB+	2	100,53	0,00	68		71	
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	6	99,97	100,81	24	-334	27	-331
XS0454789800	BAR STEP 30/10/15	BBB-	47	100,20	0,00	355		358	
IT0006707647	HSBC FLOAT 30/10/15	A	11	100,40	100,42	26	18	29	21
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	10	100,52	0,00	41		44	
ES000000123P9	BONOS 3,75% 31/10/15	BBB	314	100,90	100,93	-1	-13	2	-10
IT0004764830	ISP FLOAT 31/10/15	BBB	1	100,21	0,00	48		51	
IT0004656275	BTP 3% 01/11/15	BBB-	1.251	100,72	100,73	-6	-8	-3	-5
IT0004767064	ISP FLOAT 04/11/15	BBB	48	101,31	103,00	45	-587	48	-585
XS0542518666	DB FLOAT 08/11/15	BBB+	8	99,83	101,56	66	-583	69	-581
IT0005067266	BOT ZC 13/11/15	BBB-	435	100,02	100,03	-7	-12	-5	-10
IT0004965742	MPS 2% 18/11/15	B-	115	100,11	100,26	160	106	161	108
IT0004965965	MPS 2,5% 18/11/15	B-	2	100,24	100,37	163	117	165	118
IT0004855240	MPS 3,75% 19/11/15 in USD	B-	8	99,81	99,95	439	390	406	356
IT0004854847	MPS 3,9% 19/11/15	B-	33	100,59	100,77	179	116	180	117
IT0004854607	MPS FLOAT 19/11/15	B-	16	100,37	100,57	171	100	172	102
IT0004854615	MPS FLOAT 19/11/15	B-	30	100,37	100,55	171	107	172	109
XS0694239574	ISP FLOAT 23/11/15	BBB	26	101,33	0,00	46		47	
IT0004546955	UCG FLOAT 30/11/15	BBB	21	100,64	100,66	46	39	46	40
IT0006708900	BAR 30/11/15	BBB-	0	100,40	0,00	325		326	
IT0006709023	HSBC FLOAT 30/11/15	A	44	100,55	100,59	25	12	25	13
XS0696556967	ISP 30/11/15	BBB	1	100,36	0,00	43		44	
IT0004880990	BTP 2,75% 01/12/15	BBB-	795	100,87	100,88	0	-3	0	-2
IT0004854490	UBI 07/12/15	BBB-	1	99,97	100,30	102	3	102	4
IT0004775760	ISP FLOAT 06/12/15	BBB	10	101,66	102,66	51	-229	51	-229
IT0004774987	ISP FLOAT 05/12/15	BBB	51	101,65	0,00	54		54	
DE0001137446	SCHATZ 0% 11/12/15	AAA	37	100,08	100,10	-22	-30	-22	-30
XS0399538387	BEI 3,32% 12/12/15	AAA	74	100,91	0,00	72		71	
IT0004669138	MB FLOAT 13/12/15	BBB-	17	100,76	100,86	57	29	57	28
IT0005070609	BOT ZC 14/12/15	BBB-	252	100,00	100,01	-1	-4	-1	-4
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	46	100,44	100,60	149	101	112	64
IT0004620305	CCT FLOAT 15/12/15	BBB-	2.084	100,30	100,31	0	-3	-1	-3
XS0235552394	BEI 15/12/15	AAA	64	100,26	100,35	27	2	26	1
IT0003966717	BNL 3,6% 16/12/15	BBB	8	101,19	0,00	27		26	
IT0004551419	UCG FLOAT 18/12/15	BBB	132	100,66	100,68	43	38	43	37
IT0004655988	ISP FLOAT 21/12/15	BBB	27	100,55	100,70	51	11	50	10
IT0004296767	UCG 21/12/15	BBB	27	100,50	100,58	65	44	64	43
IT0004655483	UBI 20/12/15	BBB-	270	99,96	100,10	55	17	54	16
XS0461107905	ISP 22/12/15	BBB	58	99,81	100,00	51	0	50	-1
IT0006707159	BAR 4,4% 29/12/15	BBB-	18	101,53	0,00	50		48	
IT0006709544	BAR 30/12/15	BBB-	0	98,26	0,00	642		640	
IT0006709700	BAR 30/12/15	BBB-	43	100,80	102,00	218	-75	216	-77
IT0004438971	UCG ZC 30/12/15	BBB	14	99,74	0,00	66		64	
IT0004978208	CTZ ZC 31/12/15	BBB-	1.118	100,00	100,01	0	-1	-2	-3
IT0004869860	UBI STEP 31/12/15	BBB-	0	101,13	101,52	112	16	110	14
DE0001135291	BUND 3,5% 04/01/16	AAA	11	101,54	101,57	-24	-30	-26	-33
IT0004870942	MPS 3,75% 02/01/16	B-	7	100,78	101,03	182	121	179	119
IT0004871122	MPS FLOAT 02/01/16	B-	24	100,64	101,92	121	-185	119	-187

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XS0457735826	DB STEP 08/01/16	BBB+	10	101,27	101,58	94	22	91	20
XS0457738176	DB 08/01/16	BBB+	18	99,67	101,30	79	-301	76	-304
XS0457739570	DB IL 08/01/16	BBB+	1	99,45	101,63	175	-335	172	-338
XS0457738689	DB 08/01/16	BBB+	110	99,76	101,00	57	-233	55	-236
XS0577347528	ISP 4,125% 14/01/16	BBB	67	101,67	101,76	30	11	27	8
IT0005075681	BOT ZC 14/01/16	BBB-	668	100,01	100,02	-2	-4	-5	-7
IT0004557218	UCG FLOAT 15/01/16	BBB	43	100,73	101,99	53	-227	50	-230
XS0537659632	BEI FLOAT 15/01/16	AAA	82	100,07	100,09	-15	-19	-18	-22
FR0010709279	GDF 5,625% 18/01/16	A	49	102,43	102,80	21	-57	17	-61
XS0238705684	BEI 16/01/16	AAA	33	100,34	100,42	23	5	19	2
US465410BQ08	ITA 4,75% 25/01/16 in USD	BBB-	80	101,80	101,81	81	78	41	38
XS0583801997	BMW 3,25% 28/01/16	A	5	101,48	101,54	14	2	10	-2
XS0880063994	BP 3,75% 28/01/16	BB-	700	101,40	101,44	79	71	75	67
IT0006710906	BAR 29/01/16	BBB-	0	100,85	0,00	236		231	
IT0004566193	UCG FLOAT 29/01/16	BBB	4	100,82	100,90	58	41	54	37
IT0004816663	UCG 4% 31/01/16	BBB	229	101,71	101,77	45	33	40	28
IT0004675796	BNL 31/01/16	BBB	9	100,75	101,14	74	-6	70	-10
IT0004799927	UCG 4% 30/01/16	BBB	448	101,70	101,76	47	35	43	31
ES00000120G4	BONOS 3,15% 31/01/16	BBB	3	101,54	101,59	-1	-10	-5	-14
XS0465797552	DB STEP 01/02/16	BBB+	11	101,68	103,20	50	-245	46	-250
IT0004874993	UBI 3,5% 31/01/16	BBB-	4	101,12	101,51	117	37	113	33
XS0479357419	NORDEA FLOAT 02/02/16	AA-	9	100,53	0,00	30		26	
XS0242820586	MB 3,75% 02/02/16	BBB-	25	101,58	101,64	51	39	47	35
IT0004854482	UCG 05/02/16	BBB	244	99,85	99,91	50	37	45	33
IT0004887870	ISP 2,2% 08/02/16	BBB	99	100,81	100,87	59	47	54	43
IT0006712274	BAR FLOAT 08/02/16	BBB-	10	99,99	101,02	220	14	215	10
IT0004310626	UCG 11/02/16	BBB	52	102,12	0,00	59		54	
FR0010261388	VEOLIA 4% 12/02/16	BBB	50	101,88	102,16	36	-16	30	-22
IT0005086068	BOT ZC 12/02/16	BBB-	2.387	100,01	100,02	-2	-3	-7	-8
IT0004313844	MB FLOAT 15/02/16	BBB-	50	99,60	100,00	76	0	71	-5
IT0004565781	UCG FLOAT 16/02/16	BBB	179	100,80	100,85	57	48	52	42
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	52	102,30	102,35	41	32	-1	-10
XS0241120715	BEI 17/02/16	AAA	37	100,39	100,51	26	3	20	-2
XS0245166367	GE FLOAT 22/02/16	AA-	12	100,04	100,08	0	-8	-6	-13
XS0483310503	BAR FLOAT 26/02/16	BBB-	30	100,02	100,84	214	65	209	59
IT0004576994	ENEL FLOAT 26/02/16	BBB	172	100,32	100,37	8	-1	2	-7
IT0004574023	UCG FLOAT 26/02/16	BBB	10	100,94	101,00	59	49	53	43
IT0004576978	ENEL 3,5% 26/02/16	BBB	370	101,90	101,96	8	-2	2	-8
IT0004568371	UBI 3,15% 26/02/16	BBB-	41	101,36	101,54	69	37	63	31
IT0004687056	BNL FLOAT 28/02/16	BBB	6	101,15	0,00	6		0	
IT0004687262	BNL STEP 28/02/16	BBB	24	101,18	102,17	184	13	178	7
IT0004952641	MPS 3% 02/03/16	B-	62	100,68	100,89	180	143	173	137
IT0004883218	MPS 3,4% 04/03/16	B-	30	100,84	101,11	192	146	186	139
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	42	100,56	101,08	241	151	197	107
IT0004881469	MPS 3,5% 04/03/16	B-	54	100,98	101,25	178	131	172	125
IT0004882970	MPS 3% 04/03/16	B-	27	100,62	100,83	191	155	185	148
IT0004698178	DEXIA 4,85% 07/03/16	BB	97	101,31	101,46	252	227	245	221
IT0004572167	UBI FLOAT 05/03/16	BBB-	514	100,80	100,88	73	59	66	52
XS0573073235	ISP FLOAT 11/03/16	BBB	18	101,31	101,64	54	-1	47	-7
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	118	100,29	100,33	-23	-30	-30	-36
IT0006602871	BOA ML 13/03/16	BBB+	237	102,61	102,97	60	3	53	-4
US500769BP83	KFW 5,125% 14/03/16 in USD	AAA	58	102,79	102,83	42	35	-3	-10
IT0005091472	BOT ZC 14/03/16	BBB-	616	100,01	100,02	-2	-3	-8	-9
XS0503331323	BEI 2,625% 15/03/16	AAA	15	101,67	101,70	-14	-19	-21	-25
US38141GEG55	GS FLOAT 22/03/16 in USD	A-	11	98,38	0,00	361		315	
IT0004582836	ISP FLOAT 22/03/16	BBB	25	99,86	0,00	55		48	
XS0497249184	CITI FLOAT 29/03/16	BBB+	21	101,62	101,83	48	16	41	8
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	15.300	100,99	101,03	145	139	137	131
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	15.300	100,99	101,03	145	139	137	131
XS0750396383	ISP 30/03/16	BBB	2	99,59	0,00	64		56	
IT0004695950	BNL STEP 31/03/16	BBB	13	101,46	0,00	169		161	
XS0599093043	BNP 31/03/16	A+	0	101,11	0,00	67		60	
IT0004587496	UCG FLOAT 31/03/16	BBB	41	100,89	100,98	62	48	54	40
IT0004697022	UCG FLOAT 31/03/16	BBB	160	101,59	101,68	64	50	56	43
IT0006718842	SOC GEN 31/03/16	A	7	101,69	101,90	38	7	30	-1
XS0487908104	RBS 31/03/16	BBB+	8	99,69	99,75	48	39	40	31
IT0004801772	ISP FLOAT 03/04/16	BBB	74	102,26	0,00	54		46	
IT0004895352	UBI STEP 05/04/16	BBB-	10	101,85	102,24	118	59	110	51
IT0006713264	BAR STEP 08/04/16	BBB-	0	101,40	0,00	186		178	
XS0604006014	BNP STEP 08/04/16	A+	0	101,45	0,00	178		170	
IT0004803497	UCG 11/04/16	BBB	105	101,40	101,54	71	50	62	42
DE000DB08ME7	DB 11/04/16	BBB+	13	99,06	99,98	140	3	132	-5
IT0004803505	UCG 4,15% 11/04/16	BBB	21	102,33	0,00	69		60	
IT0004898497	ISP 2,75% 10/04/16	BBB	108	101,39	0,00	68		60	
IT0004586472	ISP FLOAT 12/04/16	BBB	66	101,55	103,12	55	-166	47	-175
IT0005105132	BOT ZC 14/04/16	BBB-	1.329	100,01	100,02	-2	-3	-10	-11

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IT0004712748	BTP 3,75% 15/04/16	BBB-	2.296	102,58	102,60	0	-2	-9	-10
XS0425743506	BEI 3,5% 15/04/16	AAA	143	102,50	102,55	-13	-20	-21	-28
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	347	100,12	100,16	45	40	-3	-8
IT0004591456	UCG FLOAT 15/04/16	BBB	153	101,45	101,57	48	31	40	22
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	49	102,62	102,77	14	-7	5	-15
FR0010288357	OAT 3,25% 25/04/16	AA	9	102,47	102,49	-19	-23	-28	-32
XS0497460591	NORDEA 23/04/16	AA-	31	99,87	0,00	25		16	
IT0004709611	BNL STEP 29/04/16	BBB	11	101,81	0,00	146		137	
IT0004709629	BNL IL 29/04/16	BBB	27	100,27	101,26	13	-121	3	-130
IT0005020778	CTZ ZC 29/04/16	BBB-	1.733	99,98	99,99	3	2	-7	-8
IT0004707698	BNL FLOAT 29/04/16	BBB	54	100,29	100,39	23	9	14	0
ES00000122X5	BONOS 3,25% 30/04/16	BBB	594	102,39	102,42	-1	-4	-10	-14
IT0004809932	UCG 30/04/16	BBB	390	100,67	100,77	52	38	43	29
XS0491548870	DB 04/05/16	BBB+	69	99,73	99,82	36	24	27	15
IT0004808710	ISP 3,8% 04/05/16	BBB	92	102,10	0,00	94		84	
IT0004591795	ISP FLOAT 04/05/16	BBB	67	101,61	103,16	56	-146	46	-155
XS0586129958	BAR IL 06/05/16	BBB-	0	99,93	0,00	426		417	
XS0927517911	VOLKS FLOAT 09/05/16	A+	3	100,11	100,28	16	-6	7	-16
IT0006719378	SOC GEN IL 13/05/16	A	54	101,31	102,25	102	-18	92	-28
IT0004917792	BTP 2,25% 15/05/16	BBB-	752	101,73	101,75	1	-1	-9	-11
IT0004909005	ISP 2,5% 15/05/16	BBB	124	101,22	101,52	91	52	80	42
IT0004908858	ISP 3% 15/05/16	BBB	84	101,63	101,75	87	72	77	62
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	114	101,53	101,63	50	37	-1	-14
IT0004908478	UBI 24/05/16	BBB-	21	99,90	100,25	104	60	93	49
IT0004923097	ISP 1,7% 30/05/16	BBB	10	100,59	100,94	96	53	85	42
IT0004923113	ISP 2% 30/05/16	BBB	50	100,83	101,18	97	54	85	42
IT0006714403	BAR FLOAT 28/05/16	BBB-	5	101,25	101,65	45	-3	34	-15
IT0004717002	BNL FLOAT 31/05/16	BBB	52	100,14	100,35	34	9	23	-3
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	20	103,68	103,81	22	7	11	-5
IT0004719032	BNL STEP 31/05/16	BBB	5	102,44	103,43	135	18	124	6
IT0004607302	UCG FLOAT 31/05/16	BBB	471	99,51	99,57	60	53	49	41
IT0004716871	ISP FLOAT 31/05/16	BBB	59	100,12	100,45	77	36	65	25
IT0004712565	ISP FLOAT 01/06/16	BBB	4	102,13	0,00	57		46	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,35	0,00	276		265	
IT0004814973	ISP 4% 05/06/16	BBB	73	102,56	102,88	89	51	77	40
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	20	100,42	100,45	-25	-28	-37	-40
IT0004816937	UCG 5% 12/06/16	BBB	13	103,47	103,85	88	45	76	33
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	1.500	102,74	102,82	106	97	93	84
IT0004815715	UBI 3,8% 15/06/16	BBB-	6	102,16	102,56	125	79	113	66
IT0005023053	MPS 1,5% 16/06/16	B-	21	99,91	100,27	161	118	148	106
IT0004708274	ISP FLOAT 16/06/16	BBB	60	101,91	102,30	90	45	77	32
NL0009056563	RBS ZC 26/06/16	BBB+	13	99,48	0,00	59		46	
IT0004618507	DEXIA 3,6% 28/06/16	BB	98	101,25	101,50	216	189	203	175
IT0004618499	DEXIA 28/06/16	BB	24	99,31	99,56	141	113	128	99
XS0786583046	MS 29/06/16	A-	2	99,41	0,00	66		53	
IT0004727662	ISP 30/06/16	BBB	12	98,79	99,48	136	58	123	44
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	67	100,04	100,80	36	-49	22	-62
IT0004733769	ISP FLOAT 30/06/16	BBB	4	101,78	0,00	60		46	
IT0004728066	BNL FLOAT 30/06/16	BBB	5	100,27	100,39	22	8	8	-5
IT0004727613	BNL STEP 30/06/16	BBB	15	102,58	0,00	138		124	
IT0004614696	ISP FLOAT 30/06/16	BBB	7	99,79	0,00	62		48	
IT0004736713	BNL 3,55% 30/06/16	BBB	20	102,93	103,06	28	13	14	0
XS0516340121	BEI STEP 30/06/16	AAA	50	102,10	102,20	16	5	2	-9
IT0004616014	UCG FLOAT 30/06/16	BBB	80	101,23	101,31	72	64	59	50
IT0004518715	CCT FLOAT 01/07/16	BBB-	2.780	100,26	100,29	6	2	-8	-12
IT0004727167	ISP FLOAT 04/07/16	BBB	88	100,12	100,35	79	54	65	40
XS0787655009	ISP 4,5% 04/07/16	BBB	57	103,32	103,61	81	50	67	36
IT0004931249	ISP 2,2% 10/07/16	BBB	36	101,11	101,40	99	68	84	53
IT0004931355	ISP 1,75% 10/07/16	BBB	50	100,71	100,80	98	88	83	73
IT0004736325	BNL FLOAT 13/07/16	BBB	17	100,65	100,78	22	9	8	-6
IT0004821499	MB 4,45% 13/07/16	BBB-	7	103,08	0,00	111		96	
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	124	101,48	101,52	53	49	-5	-9
XS0640461793	BNP 20/07/16	A+	43	102,55	0,00	31		16	
XS0258132272	BEI IL 21/07/16	AAA	183	99,76	99,90				
XS0133144898	ITA 5,75% 25/07/16	BBB-	19	105,31	105,40	23	14	8	-1
XS0618580590	BEI FLOAT 27/07/16	AAA	503	100,15	100,21	-14	-21	-30	-36
IT0004746647	BNL FLOAT 29/07/16	BBB	13	100,68	100,82	23	9	7	-7
IT0004739782	ISP FLOAT 29/07/16	BBB	46	100,41	100,80	81	41	65	25
IT0004746753	BNL STEP 29/07/16	BBB	0	102,96	103,50	143	89	127	73
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	7	101,36	0,00	159		143	
IT0004826837	ISP FLOAT 01/08/16	BBB	134	104,09	104,50	61	21	45	5
IT0004019581	BTP 3,75% 01/08/16	BBB-	2.925	103,68	103,68	1	1	-15	-15
ES00000123W5	BONOS 3,3% 30/07/16	BBB	160	103,21	103,27	3	-2	-13	-18
IT0004620867	UCG FLOAT 30/07/16	BBB	56	101,48	101,63	84	69	68	52
IT0004939119	BNL 2% 31/07/16	BBB	29	101,68	0,00	29		13	
IT0004747538	ISP 05/08/16	BBB	5	99,64	100,34	137	66	120	49

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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
IT0004940026	ISP 2,35% 07/08/16	BBB	60	101,37	101,83	97	52	80	35
IT0004825763	MPS 4,45% 06/08/16	B-	88	102,32	102,57	210	185	193	169
IT0004940042	ISP 2,7% 07/08/16	BBB	114	101,82	102,19	87	50	70	34
IT0004937816	DB 2,5% 08/08/16	BBB+	41	100,62	101,95	187	54	170	38
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	900	99,92	99,99	58	51	-3	-10
IT0004743875	MB 3,7% 16/08/16	BBB-	8	102,61	0,00	113		96	
IT0005044976	CTZ ZC 30/08/16	BBB-	6.620	99,98	99,99	2	1	-15	-16
IT0004841513	ISP STEP 31/08/16	BBB	15	104,17	104,67	101	55	84	38
XS0811450757	MB 12/09/16	BBB-	18	101,61	0,00	93		76	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	3	104,92	104,95	60	57	-4	-7
XS0736113340	BEI 1,875% 15/09/16	AAA	39	102,23	102,28	-14	-18	-31	-35
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	104,63	105,02	66	32	49	15
IT0004682107	BTP IL 15/09/16	BBB-	280	102,12	102,24	34	24	17	7
IT0004761950	BTP 4,75% 15/09/16	BBB-	1.165	105,23	105,24	2	1	-15	-16
DE0001137479	SCHATZ 0% 16/09/16	AAA	100	100,28	100,31	-25	-28	-42	-45
IT0004953367	ISP 2,2% 18/09/16	BBB	40	101,32	101,83	101	55	84	38
IT0004953359	ISP 2,5% 18/09/16	BBB	24	101,66	102,16	100	56	83	39
XS0619513269	GBLB 23/09/16	BBB-	141	98,63	98,95	123	94	106	77
IT0004849276	UCG 4,25% 28/09/16	BBB	18	103,67	104,17	101	58	84	41
IT0004638653	UCG FLOAT 30/09/16	BBB	211	101,71	101,88	85	70	68	53
XS0529330218	ISP 30/09/16 (option on USD)	BBB	19	129,09	130,09	-1964	-2016	-1981	-2033
IT0004632862	UBI STEP 30/09/16	BBB-	196	102,62	102,83	78	60	61	43
IT0004959646	BNL FLOAT 30/09/16	BBB	3	100,80	0,00	37		20	
IT0004759632	BNL FLOAT 30/09/16	BBB	4	100,28	100,52	38	17	20	-1
NL0009537851	RBS STEP 30/09/16	BBB+	30	104,21	0,00	53		36	
IT0004761091	ISP FLOAT 05/10/16	BBB	5	102,73	103,25	85	41	68	24
NL0009061357	RBS 4,3% 08/10/16	BBB+	47	104,28	0,00	64		47	
XS0615801742	MB 4,625% 11/10/16	BBB-	850	104,50	104,60	77	69	60	52
IT0004640212	UBI FLOAT 13/10/16	BBB-	4	101,00	101,37	105	73	87	56
XS0679564947	BNP 14/10/16	A+	67	99,15	99,25	72	64	55	46
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	35	100,72	100,77	64	59	-3	-7
XS0272359489	BEI 3,875% 15/10/16	AAA	15	104,79	104,83	-13	-16	-30	-33
IT0004960057	ISP 2,6% 16/10/16	BBB	22	101,87	102,40	102	58	84	40
IT0004960040	ISP 2,3% 16/10/16	BBB	50	101,62	101,94	93	66	76	49
US61746BDC72	MS FLOAT 18/10/16 in USD	A-	33	99,72	100,02	135	109	68	42
IT0001267217	ISP 19/10/16	BBB	0	105,30	106,30	103	24	86	6
IT0004851728	UBI STEP 19/10/16	BBB-	24	104,86	105,26	127	94	109	77
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	18.392	102,48	102,54	107	102	90	85
FR0000187361	OAT 5% 25/10/16	AA	2	106,33	106,35	-19	-21	-37	-38
XS0909787300	VOLKS 1% 26/10/16	A	2	100,95	101,04	22	15	4	-3
IT0006716317	RBS 26/10/16	BBB+	28	99,82	99,90	59	52	41	34
XS0272770396	GE 4,125% 27/10/16	AA-	124	104,81	104,90	18	11	1	-6
IT0004532187	ISP FLOAT 30/10/16	BBB	400	101,78	101,94	94	81	76	63
IT0004644602	UCG FLOAT 29/10/16	BBB	134	101,97	102,12	89	77	71	59
XS0550667876	CS STEP 29/10/16	BBB	17	102,48	102,59	67	58	49	40
IT0004963663	BNL FLOAT 31/10/16	BBB	11	100,86	101,11	37	17	20	-1
ES00000123J2	BONOS 4,25% 31/10/16	BBB	15	105,24	105,28	0	-3	-17	-21
IT0005053456	MPS 1,1% 03/11/16	B-	50	99,02	99,30	190	167	173	150
IT0006716580	HSBC 04/11/16	A	27	99,69	0,00	29		11	
IT0006716762	RBS 04/11/16	BBB+	36	99,95	103,60	48	-238	30	-255
IT0004767049	ISP FLOAT 04/11/16	BBB	35	104,25	104,79	87	45	70	27
IT0004960826	BTP 2,75% 15/11/16	BBB-	166	103,47	103,49	2	1	-16	-17
IT0004965841	MPS 3% 18/11/16	B-	88	100,96	101,09	223	213	206	195
IT0004854623	MPS 4,1% 19/11/16	B-	29	102,27	102,55	230	208	212	190
IT0004851710	UBI FLOAT 23/11/16	BBB-	27	102,39	102,79	105	74	87	56
XS0467864160	ISP 3,75% 23/11/16	BBB	120	103,94	104,05	68	60	51	42
IT0004969272	BNL FLOAT 29/11/16	BBB	5	100,91	0,00	37		19	
IT0004967383	UCG 2,3% 29/11/16	BBB	328	101,74	102,04	96	73	78	55
XS0551319964	NORDEA STEP 30/11/16	AA-	10	102,72	102,87	36	25	18	7
IT0004776438	BNL 30/11/16	BBB	52	101,24	102,23	105	30	87	12
IT0004865033	ISP 3% 30/11/16	BBB	2	102,53	0,00	106		88	
IT0004874399	CCT 3% 01/12/16	BBB-	1	102,07	107,12	141	-229	123	-247
IT0004967276	MPS 2,8% 02/12/16	B-	319	100,68	100,84	227	215	209	197
IT0004866361	ISP 3,25% 04/12/16	BBB	90	102,90	103,45	104	63	86	45
IT0004774995	ISP FLOAT 05/12/16	BBB	35	103,98	104,56	90	47	72	29
IT0006717141	HSBC 03/12/16	A	56	99,59	0,00	35		17	
IT0006506007	BEI ZC 06/12/16	AAA	56	99,84	100,05	12	-4	-6	-22
IT0001288155	UCG STEP 09/12/16	BBB	12	135,78	135,93	122	113	104	95
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	85	100,57	100,63	70	65	-3	-8
IT0004987191	BTP 1,5% 15/12/16	BBB-	267	101,99	102,02	3	1	-15	-17
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	17	103,27	103,33	70	65	-3	-8
DE0001137487	SCHATZ 0% 16/12/16	AAA	1	100,35	100,38	-26	-28	-44	-46
XS0460430142	ISP 18/12/16	BBB	321	101,73	101,90	72	60	54	42
XS0543567571	RBS 17/12/16	BBB+	29	98,66	99,00	141	116	123	98
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	108	100,41	100,77	219	193	201	175
XS0278803712	ISP FLOAT 20/12/16	BBB	125	99,61	99,76	38	27	20	9
IT0004654171	ISP FLOAT 21/12/16	BBB	50	101,74	0,00	72		54	

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Titoli a Breve Termine



ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004296833	UCG 21/12/16	BBB	9	102,06	102,66	98	55	80	37
IT0006717349	RBS 23/12/16	BBB+	1	103,12	104,11	72	1	54	-17
IT0004555576	ISP FLOAT 23/12/16	BBB	100	102,92	105,27	71	-93	53	-111
IT0004781362	ISP FLOAT 28/12/16	BBB	135	106,90	107,51	92	50	74	32
XS0712970127	BNP 29/12/16	A+	47	99,08	99,30	66	50	48	32
XS0713839461	BNP 29/12/16	A+	10	99,39	100,38	116	45	98	26
IT0004659758	UBI FLOAT 30/12/16	BBB-	854	102,26	102,35	88	82	70	64
IT0004974322	ISP 1,8% 30/12/16	BBB	22	100,99	101,57	108	67	90	49
IT0006717331	RBS 04/01/17	BBB+	42	99,79	99,90	70	62	52	44
DE0001135317	BUND 3,75% 04/01/17	AAA	10	105,72	105,74	-29	-30	-47	-48
IT0004872765	ISP 18/01/17	BBB	94	103,06	0,00	86		68	
XS0441736625	BEI FLOAT 27/01/17	AAA	800	100,60	100,65	-23	-27	-42	-45
DE000A1YC3F5	DAIMLER FLOAT 27/01/17	A-	20	100,02	100,20	19	7	1	-12
IT0004887276	UCG 31/01/17	BBB	761	99,39	99,50	84	76	65	58
IT0004669575	UCG FLOAT 31/01/17	BBB	349	102,23	102,50	113	95	94	76
XS0564046786	RBS 31/01/17	BBB+	1	98,11	99,85	172	52	154	34
XS0549765856	BAR FLOAT 31/01/17	BBB-	8	100,75	101,80	76	6	58	-13
IT0004886286	BNL FLOAT 31/01/17	BBB	12	101,77	0,00	37		19	
IT0004882764	ISP 31/01/17	BBB	17	98,82	99,91	80	6	62	-12
IT0004874985	UBI STEP 31/01/17	BBB-	19	103,38	103,76	160	134	141	116
IT0004164775	BTP 4% 01/02/17	BBB-	1.076	105,87	105,89	5	3	-14	-16
IT0004983612	MPS 03/02/17 in USD	B-	24	96,70	97,79	464	385	386	307
IT0004672199	ISP IL 03/02/17	BBB	12	100,71	0,00	108		90	
IT0004983661	MPS 2,5% 03/02/17	B-	304	100,45	100,59	219	210	201	191
IT0004983554	MPS 2,75% 03/02/17	B-	30	100,65	100,89	230	214	212	195
IT0004785314	ISP FLOAT 06/02/17	BBB	101	104,99	105,61	94	53	75	35
IT0004983059	ISP 1,75% 10/02/17	BBB	26	100,94	101,45	112	78	93	60
XS0287409212	REPSOL 4,75% 16/02/17	BBB-	50	106,35	106,79	56	29	38	10
XS0747771128	TERNA 4,125% 17/02/17	BBB	33	105,78	106,69	33	-23	15	-42
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	3	105,08	105,39	-10	-29	-28	-47
IT0006515628	BEI 2,53734% 20/02/17	AAA	18	38,49	38,89	71	2	52	-16
IT0004677008	ISP 21/02/17	BBB	0	97,97	98,67	134	87	115	68
IT0004991987	MPS 3,75% 24/02/17	B-	1	102,18	102,45	231	213	212	194
IT0005089955	CTZ ZC 27/02/17	BBB-	4.217	99,85	99,88	9	8	-9	-11
IT0004992274	BNL FLOAT 28/02/17	BBB	1	100,85	101,17	37	17	19	-2
XS0750763806	ISP 5% 28/02/17	BBB	120	106,72	106,79	66	62	47	43
IT0004680804	UCG FLOAT 28/02/17	BBB	67	103,04	103,30	114	97	95	79
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	384	98,30	98,65	110	87	91	69
IT0004690092	UCG FLOAT 28/02/17	BBB	6	103,26	103,55	125	107	106	88
IT0004584204	CCT FLOAT 01/03/17	BBB-	4.669	100,31	100,33	15	13	-4	-5
XS0212843352	GS 02/03/17	A-	31	99,91	100,24	88	67	69	48
IT0004793789	ISP FLOAT 02/03/17	BBB	53	103,73	104,37	96	56	78	37
XS0490739686	BEI 3,125% 03/03/17	AAA	8	105,12	105,18	-13	-16	-32	-35
XS0213927667	ISP FLOAT 03/03/17	BBB	41	99,45	99,60	47	37	28	19
IT0004682545	ISP STEP 03/03/17	BBB	272	104,76	104,87	108	102	90	83
IT0004882962	MPS FLOAT 04/03/17	B-	32	101,80	101,92	202	194	183	175
IT0004572811	ISP FLOAT 04/03/17	BBB	21	101,92	102,59	77	35	58	16
IT0004992282	ISP 1,5% 10/03/17	BBB	13	100,60	101,20	112	74	93	55
DE0001137495	SCHATZ 0% 10/03/17	AAA	181	100,39	100,42	-24	-26	-43	-45
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	5	101,53	101,59	78	75	-4	-8
IT0004992613	MPS 2,5% 21/03/17	B-	295	100,40	100,51	225	218	206	199
IT0004992779	MPS 2,65% 21/03/17	B-	111	100,58	100,65	228	224	209	205
IT0004992209	MPS 3% 21/03/17	B-	18	101,12	101,28	229	219	210	200
IT0004992662	MPS 2,75% 21/03/17	B-	78	100,73	100,91	229	218	210	199
IT0004979081	UCG 2% 27/03/17	BBB	179	101,56	101,80	103	89	84	70
IT0004896178	UCG 28/03/17	BBB	249	98,61	98,76	98	89	79	70
IT0006718750	RBS 28/03/17	BBB+	16	102,02	0,00	176		157	
XS0750403429	BNP FLOAT 30/03/17	A+	79	101,23	0,00	37		18	
XS0736025056	ISP IL 30/03/17	BBB	1	101,85	104,18	184	44	165	25
IT0004694086	ISP 31/03/17	BBB	37	101,99	102,44	109	81	90	62
IT0004695018	ISP STEP 31/03/17	BBB	53	105,06	105,70	114	76	95	57
IT0004689755	MB FLOAT 31/03/17	BBB-	514	103,81	103,86	79	76	60	57
IT0004804933	ISP FLOAT 03/04/17	BBB	87	104,71	105,11	87	63	68	44
IT0004800915	ISP FLOAT 03/04/17	BBB	71	103,17	103,82	99	60	80	41
XS0592626880	DB 06/04/17	BBB+	27	99,51	0,00	62		43	
IT0005001406	ISP 1,4% 09/04/17	BBB	62	100,49	101,03	110	78	91	59
XS1055725730	UCG FLOAT 10/04/17	BBB	150	100,49	100,60	58	51	39	32
XS0596124767	ISP IL 13/04/17	BBB	90	101,11	101,34	69	56	50	36
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	48	100,10	100,22	81	74	-5	-12
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	17.725	103,27	103,29	67	66	48	47
FR0010415331	OAT 3,75% 25/04/17	AA	2	106,78	106,81	-19	-21	-38	-40
IT0005009789	BNL 1,5% 30/04/17	BBB	1	101,81	0,00	45		26	
IT0004708472	UCG FLOAT 29/04/17	BBB	98	103,81	104,15	125	106	106	86
XS0605994242	MB 29/04/17	BBB-	43	99,28	99,38	85	79	66	60
IT0004809585	MPS 4,4% 30/04/17	B-	2	103,46	103,73	235	220	216	200
ES0000012412	BONOS 2,1% 30/04/17	BBB	154	103,51	103,58	8	3	-12	-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
IT0004793474	BTP 4,75% 01/05/17	BBB-	1.280	108,11	108,13	8	7	-12	-13
GB00B6HZ5375	RBS IL 29/04/17	BBB+	1	101,66	103,70	201	84	182	65
IT0004703952	ISP STEP 03/05/17	BBB	97	105,29	105,94	116	80	96	60
NL0009403229	RBS 03/05/17	BBB+	20	98,92	99,88	106	50	87	30
IT0004808702	ISP FLOAT 04/05/17	BBB	4	101,93	102,60	101	63	82	43
XS0757385280	ISP 04/05/17	BBB	2	102,04	0,00	81		62	
IT0004812142	UCG 4% 09/05/17	BBB	6	104,31	0,00	149		130	
IT0005012403	MPS 2% 12/05/17	B-	60	100,25	100,99	185	143	166	123
IT0005012536	MPS 2,5% 12/05/17	B-	300	100,51	100,62	220	214	201	194
IT0005012635	MPS 2,6% 12/05/17	B-	62	100,54	100,72	228	218	209	199
IT0005010415	ISP 1,2% 15/05/17	BBB	10	100,04	100,49	118	92	98	72
EU000A1G0AK5	EFSF 2% 15/05/17	AA	5	103,68	103,77	-8	-12	-27	-32
IT0005023459	BTP 1,15% 15/05/17	BBB-	1.448	101,92	101,93	7	6	-13	-14
XS0300196879	ISP FLOAT 18/05/17	BBB	70	99,19	99,28	53	48	34	28
IT0004713852	UCG FLOAT 20/05/17	BBB	43	101,80	101,86	72	69	52	49
IT0004828361	BNL 23/05/17	BBB	1	100,04	0,00	110		91	
IT0006719469	RBS STEP 26/05/17	BBB+	25	107,04	0,00	138		119	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	19	107,65	107,67	85	84	-6	-7
IT0004920374	BNL 31/05/17	BBB	29	98,80	99,10	100	83	80	63
XS0775206351	MS FLOAT 31/05/17	A-	5	98,75	0,00	69		50	
IT0004713787	MB FLOAT 31/05/17	BBB-	1.055	104,81	104,82	80	80	61	60
IT0004717333	ISP STEP 31/05/17	BBB	95	105,56	106,23	118	82	98	63
IT0004920481	BNL FLOAT 31/05/17	BBB	1	101,99	102,36	37	17	18	-3
IT0004703317	BP 31/05/17	BB-	32	104,23	107,00	187	37	167	18
IT0004820426	BTP 4,75% 01/06/17	BBB-	529	108,46	108,49	9	7	-11	-12
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	11	105,51	0,00	161		142	
GB00B6HZ3R74	RBS 02/06/17	BBB+	30	97,64	97,98	133	113	113	94
IT0004814098	ISP FLOAT 05/06/17	BBB	1	103,56	104,24	106	69	86	49
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.745	104,51	104,53	2	1	-18	-19
XS0626808496	GE 3,625% 15/06/17	AA-	35	106,06	106,23	34	25	14	6
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	15	101,39	101,46	86	83	-6	-10
XS0626808223	GE FLOAT 15/06/17	AA-	134	101,20	101,22	14	13	-6	-7
IT0005024275	MPS 1,9% 16/06/17	B-	7	99,50	100,10	218	184	198	165
IT0004931371	BNL 28/06/17	BBB	44	98,35	98,80	88	64	68	44
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	33	99,50	100,50	144	91	124	71
XS0789291548	BNP FLOAT 29/06/17	A+	4	102,11	102,41	26	11	6	-9
IT0004611932	ISP FLOAT 30/06/17	BBB	265	98,80	99,10	99	83	79	63
IT0006715483	BAR 30/06/17	BBB-	30	100,11	100,45	32	14	12	-6
IT0004725914	UCG FLOAT 30/06/17	BBB	59	103,64	103,78	120	112	100	92
IT0005021131	MPS 2% 30/06/17	B-	74	99,92	100,35	204	181	184	161
IT0005021214	MPS 2% 30/06/17	B-	10	100,00	100,19	200	190	180	170
IT0004614654	ISP 30/06/17	BBB	0	103,56	0,00	85		65	
IT0005021099	MPS 2% 30/06/17	B-	68	99,86	100,45	208	176	187	156
IT0005025363	ISP 1% 03/07/17	BBB	22	99,91	0,00	105		85	
DE0001135333	BUND 4,25% 04/07/17	AAA	49	108,62	108,66	-25	-27	-45	-47
XS0787655181	ISP FLOAT 04/07/17	BBB	5	105,26	105,96	104	68	84	48
IT0004727274	ISP 4,1% 04/07/17	BBB	78	105,41	106,88	121	47	101	27
XS0514557973	ISP 12/07/17	BBB	18	102,08	103,92	91	-3	71	-23
IT0005026148	MPS 1,35% 18/07/17	B-	23	98,89	100,90	193	88	173	68
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	16	95,73	95,97	447	433	351	337
IT0004723893	BP 21/07/17	BB-	37	104,01	104,11	190	185	170	165
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	59	103,58	104,73	177	119	157	99
XS0554704303	GBLBO Rbs 25/07/17	BBB+	95	97,37	98,00	184	150	163	130
XS0754809548	BEI FLOAT 27/07/17	AAA	4	101,12	101,27	-15	-23	-35	-43
IT0004738081	UCG IL 29/07/17	BBB	3	100,80	102,30	196	119	176	99
IT0004826449	ISP 31/07/17	BBB	3	104,49	0,00				
IT0005026320	DB 1,25% 30/07/17	BBB+	23	100,10	100,55	120	97	99	76
DE000UB2F5S4	UBS 4% 31/07/17	A	15	105,75	107,00	105	44	85	24
IT0004984198	UCG 2% 31/07/17	BBB	191	101,70	103,99	113	-1	92	-22
IT0004740350	UCG FLOAT 31/07/17	BBB	9	103,50	103,80	131	116	111	96
IT0005029100	ISP 1% 31/07/17	BBB	12	99,48	100,33	127	83	106	63
ES0000012783	BONOS 5,5% 30/07/17	BBB	359	110,62	110,70	13	9	-7	-11
IT0003242747	BTP 5,25% 01/08/17	BBB-	1.888	110,22	110,26	9	7	-11	-13
IT0004826852	ISP FLOAT 01/08/17	BBB	3	106,26	106,97	109	74	89	54
IT0004841273	ISP 5,15% 01/08/17	BBB	39	107,70	108,39	120	87	99	66
IT0004619364	ISP FLOAT 03/08/17	BBB	164	103,92	104,13	100	89	79	69
IT0004745581	ISP 4,2% 03/08/17	BBB	20	105,82	106,52	122	88	102	67
IT0004839020	MB 10/08/17	BBB-	1	101,74	0,00	116		95	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	42	100,14	100,18	93	91	-6	-8
XS0525459433	RBS 31/08/17	BBB+	78	99,27	99,97	80	45	59	24
IT0004626914	ISP FLOAT 01/09/17	BBB	89	103,96	0,00	105		84	
IT0004628050	ISP FLOAT 03/09/17	BBB	13	104,31	107,00	89	-35	68	-56
IT0004842701	ISP 5% 11/09/17	BBB	53	107,66	108,37	127	95	106	74
IT0004750268	ISP 5,4% 12/09/17	BBB	30	108,58	109,30	123	91	102	69
IT0004842685	ISP 5% 12/09/17	BBB	181	107,67	108,36	127	96	106	74
IT0004842719	ISP FLOAT 12/09/17	BBB	4	105,85	106,58	111	77	90	56

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
IT0004750615	UCG 13/09/17	BBB	1.966	97,87	97,93	103	100	82	79
IT0004842677	ISP 5% 13/09/17	BBB	4	107,65	108,36	129	96	107	75
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	76	100,31	100,38	98	94	-4	-8
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	184	94,95	95,10	470	462	368	360
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	237	109,43	109,50	-16	-20	-38	-41
IT0005039349	MPS 1,35% 15/09/17	B-	34	98,28	98,52	219	207	198	186
EU000A1G0AU4	EFSS 1,625% 15/09/17	AA	11	103,61	103,70	-9	-13	-30	-34
IT0004085210	BTP IL 15/09/17	BBB-	327	104,58	104,71	54	49	32	27
IT0004755119	UCG FLOAT 21/09/17	BBB	12	99,71	100,55	108	68	87	47
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	5	101,76	0,00	136		114	
IT0004739576	MPS 29/09/17	B-	120	103,54	103,67	270	263	248	242
XS0525426184	RBS 30/09/17	BBB+	60	99,22	99,91	82	49	60	28
NL0009560002	RBS 30/09/17	BBB+	3	97,63	98,00	112	95	91	73
IT0004846579	MPS 4,9% 01/10/17	B-	17	105,10	105,36	245	233	224	212
NL0009560010	RBS STEP 30/09/17	BBB+	3	103,20	0,00	159		138	
IT0004762586	UCG 30/09/17	BBB	1.367	100,20	100,25	97	95	76	73
IT0004849342	ISP 4,8% 04/10/17	BBB	22	107,59	108,30	121	90	100	68
IT0004633993	ISP FLOAT 04/10/17	BBB	60	103,65	104,10	103	82	81	61
IT0004849318	ISP 4,8% 05/10/17	BBB	91	107,59	107,99	122	104	100	82
IT0004849334	ISP FLOAT 05/10/17	BBB	63	106,02	106,75	112	79	91	57
IT0004760655	ENI 4,875% 11/10/17	A-	187	109,65	109,81	41	35	20	13
IT0004760648	ENI FLOAT 11/10/17	A-	29	106,01	106,19	-1	-9	-23	-31
IT0005043168	MPS 1,3% 13/10/17	B-	2	98,13	98,89	218	182	196	160
IT0005043150	MPS 1,3% 13/10/17	B-	6	98,10	98,85	220	184	198	162
XS0535364680	RBS 29/10/17	BBB+	53	99,16	99,86	84	52	62	30
IT0004854060	UCG ZC 31/10/17	BBB	534	97,21	97,50	128	115	106	93
IT0004867070	BTP 3,5% 01/11/17	BBB-	1.064	107,46	107,49	15	14	-7	-8
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	20.920	104,06	104,09	92	91	70	69
IT0001197083	UBI ZC 30/01/18	BBB-	54.000	95,81	96,20	176	159	152	135
IT0004273493	BTP 4,5% 01/02/18	BBB-	572	110,60	110,63	22	21	-2	-3
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	53	102,28	104,00	245	176	129	60
IT0004907843	BTP 3,5% 01/06/18	BBB-	2.139	109,08	109,13	26	25	0	-2
IT0004361041	BTP 4,5% 01/08/18	BBB-	1.382	112,46	112,51	30	29	2	1
IT0004890882	BTP IL 15/09/18	BBB-	2.311	105,32	105,57	45	38	16	8
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	56	103,61	107,00	283	174	148	39
XS1051696398	MPS 3,625% 01/04/19	B-	75	102,21	102,54	297	288	261	251
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	599	105,51	105,88	305	296	147	138
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	38	105,02	105,90	310	288	150	128
IT0005059362	ISP STEP 24/12/19 in USD	BBB	80	95,56	97,06	326	288	162	125