

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
IT0004471204	UCG STEP 03/04/15	BBB-	18	100,02	100,04	301	158	305	162
IT0004801442	ISP ZC 03/04/15	BBB-	278	99,99	0,00	73		77	
IT0005012411	BOT ZC 14/04/15	BBB-	6.035	100,00	100,00	0	-3	3	0
XS0361975955	BEI 4,25% 15/04/15	AAA	30	100,16	100,18	-34	-77	-31	-74
IT0004568272	BTP 3% 15/04/15	BBB-	1.387	100,11	100,12	-8	-41	-5	-38
IT0003835276	BNL 3,9% 15/04/15	BBB-	9	100,13	100,15	26	-29	28	-26
XS0409952347	DB ZC 16/04/15	A-	4	99,79	101,49	541	-3775	544	-3772
FR0010163543	OAT 3,5% 25/04/15	AA	43	100,24	100,26	1	-24	3	-23
IT0004808199	BNL FLOAT 30/04/15	BBB-	1	100,05	100,07	49	23	50	24
XS0501120470	DB IL 30/04/15	A-	158	99,74	99,98	345	26	347	28
IT0004596414	BNL FLOAT 30/04/15	BBB-	28	99,95	0,00	295		297	
IT0004599541	BNL FLOAT 30/04/15	BBB-	8	100,01	100,03	35	9	36	10
ES00000122F2	BONOS 3% 30/04/15	BBB	890	100,22	100,26	9	-35	11	-34
IT0004703945	ISP FLOAT 03/05/15	BBB-	219	100,24	100,73	50	-479	51	-478
IT0004808652	ISP ZC 04/05/15	BBB-	6	99,93	99,96	79	45	80	46
XS0218469962	ASSGE 3,875% 06/05/15	BBB+	20	100,32	100,41	42	-51	43	-50
XS0499944600	CITI 07/05/15	BBB+	7	100,05	101,62	161	-1355	162	-1354
IT0005022204	BOT ZC 14/05/15	BBB-	2.265	100,00	100,00	3	2	4	2
XS0419344501	ISP IL 15/05/15	BBB-	70	101,46	102,10	-1158	-1617	-1157	-1617
IT0004909856	ISP FLOAT 15/05/15	BBB-	300	100,18	0,00	83		83	
IT0004908999	ISP 2% 15/05/15	BBB-	47	100,15	0,00	71		72	
XS0354177023	MB ZC 16/05/15	BBB-	5	100,76	101,10	-590	-852	-590	-851
XS0363471805	GE 5,25% 18/05/15	AA-	1	100,62	100,68	31	-14	32	-14
IT0006714429	SOC GEN 20/05/15	A	20	99,91	100,26	72	-192	72	-192
XS0417276598	DB IL 22/05/15	A-	0	100,54	100,77	190	22	190	22
XS0417110946	DB IL 29/05/15	A-	12	100,53	100,82	206	19	205	19
IT0004717309	ISP 31/05/15	BBB-	106	100,47	100,59	48	-23	47	-24
IT0004606411	BNL 31/05/15	BBB-	94	99,90	100,41	271	-42	270	-42
IT0004814981	ISP ZC 05/06/15	BBB-	10	99,92	100,00	46	0	45	-1
IT0004365497	UCG STEP 06/06/15	BBB-	31	100,79	100,85	66	35	65	34
IT0004815368	UBI 4% 08/06/15	BBB-	0	100,63	100,83	56	-50	55	-51
IT0004713654	UBI 10/06/15	BBB-	117	100,04	100,30	77	-59	76	-60
IT0004816929	UCG 4,2% 12/06/15	BBB-	57	100,72	100,76	48	28	47	27
DE0001137420	SCHATZ 0% 12/06/15	AAA	2	100,03	100,05	-14	-28	-16	-29
IT0005026957	BOT ZC 12/06/15	BBB-	754	100,00	100,00	2	-1	1	-3
IT0004615917	BTP 3% 15/06/15	BBB-	1.671	100,61	100,62	2	-3	1	-4
IT0004497076	UCG FLOAT 26/06/15	BBB-	256	100,71	100,73	56	47	54	45
IT0004383177	UCG STEP 27/06/15	BBB-	5	101,08	0,00	60		58	
IT0004821945	BNL STEP 29/06/15	BBB-	0	100,00	100,54	301	73	299	71
IT0004503717	ENI 4% 29/06/15	A-	329	100,88	100,95	34	6	32	4
IT0004503766	ENI FLOAT 29/06/15	A-	509	100,19	100,24	27	6	25	4
XS0515470044	BNP IL 30/06/15	A+	19	99,49	100,19	262	-28	260	-30
IT0004938186	CTZ ZC 30/06/15	BBB-	2.833	99,98	99,99	8	6	6	4
XS0370541517	RBS FLOAT 30/06/15	BBB+	8	99,31	100,01	361	70	359	68
IT0006719923	SOC GEN IL 30/06/15	A	27	99,21	100,75	331	-302	329	-304
IT0003880652	BNL 3,378% 01/07/15	BBB-	2	100,76	100,81	32	12	30	10
IT0004822240	UCG 4,4% 03/07/15	BBB-	637	100,98	101,04	50	27	48	25
IT0004848856	UCG 03/07/15	BBB-	194	100,00	100,06	47	23	45	21
IT0004822901	BNL FLOAT 06/07/15	BBB-	1	100,23	100,28	31	11	28	9
DE0002760956	KFW 3,5% 04/07/15	AAA	10	100,81	100,95	38	-14	35	-17
DE0001135283	BUND 3,25% 04/07/15	AAA	102	100,89	100,91	-16	-25	-18	-27
IT0004727282	ISP 04/07/15	BBB-	91	100,04	100,06	55	47	52	45
IT0005037244	BOT ZC 14/07/15	BBB-	934	99,99	99,99	5	3	2	0
XS0495347287	BEI 2,5% 15/07/15	AAA	107	100,75	100,79	-13	-27	-16	-30
IT0004840788	BTP 4,5% 15/07/15	BBB-	1.134	101,29	101,29	3	1	0	-2
IT0004509953	BNL FLOAT 20/07/15	BBB-	5	100,06	100,11	28	11	25	8
FR0010135525	OAT IL 25/07/15	AA	300	102,15	102,36	162	106	158	102
IT0004564156	ISP FLOAT 29/07/15	BBB-	55	100,18	100,88	137	-76	133	-81
IT0004621782	BNL 30/07/15	BBB-	36	99,62	101,41	166	-374	162	-378
IT0004621873	ISP 30/07/15	BBB-	8	99,76	99,88	75	38	71	34
ES00000123L8	BONOS 4% 30/07/15	BBB	534	101,29	101,40	4	-28	0	-32
IT0004839228	UCG 4,15% 31/07/15	BBB-	28	101,19	0,00	51		47	
IT0004512544	UCG 31/07/15	BBB-	701	99,94	100,01	46	24	41	20
IT0004745573	ISP 03/08/15	BBB-	60	101,07	0,00	51		46	
IT0003844534	BTP 3,75% 01/08/15	BBB-	1.789	101,23	101,25	12	8	7	4
IT0004508922	UCG FLOAT 04/08/15	BBB-	185	101,04	101,07	53	44	48	39
IT0004939929	ISP 1,75% 07/08/15	BBB-	14	100,37	100,42	68	53	63	49
IT0006715806	SOC GEN FLOAT 12/08/15	A	210	100,00	101,27	18	-326	13	-331
IT0005042772	BOT ZC 14/08/15	BBB-	3.842	99,99	99,99	4	2	-2	-3
IT0004573249	ISP FLOAT 26/08/15	BBB-	77	100,29	100,60	100	23	93	16
IT0004628159	BNL 30/08/15	BBB-	38	99,56	100,23	156	-8	149	-14
IT0004518574	UCG STEP 31/08/15	BBB-	314	101,43	0,00	50		43	
IT0004843097	BNL 2,2% 31/08/15	BBB-	25	100,77	100,84	32	15	26	9
IT0004404965	CCT FLOAT 01/09/15	BBB-	4.107	100,13	100,13	7	6	0	-1
IT0003895361	BNL 3,45% 01/09/15	BBB-	18	101,30	101,36	30	15	23	9
IT0004839392	UCG 04/09/15	BBB-	576	100,67	100,73	40	25	33	19
IT0004518582	UCG FLOAT 08/09/15	BBB-	43	101,06	101,09	55	48	48	41

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
DE0001137438	SCHATZ 0,25% 11/09/15	AAA	2	100,21	100,24	-22	-29	-29	-36
IT0004750250	ISP 5% 12/09/15	BBB-	203	101,96	103,95	63	-350	56	-358
XS0438154238	DB IL 15/09/15	A-	80	100,59	101,34	183	17	175	10
XS0541454467	GE 2,875% 17/09/15	AA-	3	101,23	101,31	20	3	12	-5
IT0004953342	ISP 1,7% 18/09/15	BBB-	18	100,46	100,78	70	2	62	-6
XS0520506428	DB 2% 20/09/15	A-	6	100,09	0,00	179		171	
IT0004583420	ISP 3,1% 22/09/15	BBB-	160	101,19	0,00	57		49	
XS0451841026	RABOBANK 2,7% 30/09/15	AA-	11	101,26	101,33	15	1	6	-8
IT0004639289	BNL 2,5% 30/09/15	BBB-	33	101,07	101,15	33	17	25	9
IT0004640766	BNL FLOAT 30/09/15	BBB-	19	100,29	100,37	26	10	18	2
IT0004761307	ISP FLOAT 05/10/15	BBB-	158	102,26	103,25	54	-130	45	-139
IT0004761299	ISP FLOAT 06/10/15	BBB-	111	102,27	103,26	54	-129	45	-138
IT0004536162	UCG FLOAT 09/10/15	BBB-	58	101,01	101,05	55	47	46	38
XS0229563886	BEI 14/10/15	AAA	86	100,43	100,49	19	8	10	-1
XS0230228933	BEI 3,125% 15/10/15	AAA	146	101,74	101,77	-11	-17	-21	-26
IT0004960024	ISP 1,75% 16/10/15	BBB-	158	100,49	0,00	83		74	
FR0010216481	OAT 3% 25/10/15	AA	43	101,78	101,81	-14	-19	-24	-29
XS0233436731	ISP FLOAT 27/10/15	BBB-	25	99,80	99,96	49	20	38	10
IT0004643000	UCG FLOAT 29/10/15	BBB-	40	101,03	101,09	60	49	49	39
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	57	101,47	101,62	13	-12	3	-22
XS0450785075	DB 3% 30/10/15	A-	3	101,44	101,87	49	-23	39	-33
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	21	99,96	100,13	10	-19	0	-30
IT0006707647	HSBC FLOAT 30/10/15	A+	13	101,04	101,09	20	11	10	1
IT0004640121	ISP FLOAT 01/11/15	BBB-	41	100,93	0,00	53		43	
ES00000123P9	BONOS 3,75% 31/10/15	BBB	769	102,17	102,20	5	0	-6	-10
IT0004656275	BTP 3% 01/11/15	BBB-	1.911	101,70	101,71	8	6	-3	-4
IT0004853211	BNL FLOAT 31/10/15	BBB-	11	100,69	100,78	29	13	18	3
IT0004764830	ISP FLOAT 31/10/15	BBB-	0	100,48	0,00	-60		-70	
IT0004767064	ISP FLOAT 04/11/15	BBB-	262	103,12	105,05	55	-249	44	-259
IT0004840929	UCG 10/11/15	BBB-	10	100,52	100,65	80	58	69	47
XS0694239574	ISP FLOAT 23/11/15	BBB-	71	102,83	0,00	58		46	
FR0011452721	OAT 0,25% 25/11/15	AA	2	100,26	100,29	-14	-19	-26	-31
IT0004546955	UCG FLOAT 30/11/15	BBB-	149	101,21	101,31	64	49	52	37
IT0006709023	HSBC FLOAT 30/11/15	A+	102	101,18	101,24	20	11	8	-1
XS0696556967	ISP 30/11/15	BBB-	30	100,69	0,00	55		43	
IT0004654262	BNL FLOAT 30/11/15	BBB-	4	100,33	100,42	26	12	14	0
IT0004867591	BNL FLOAT 30/11/15	BBB-	20	100,66	100,76	26	11	14	-1
IT0006708900	BAR 30/11/15	BBB+	0	101,75	104,50	190	-206	178	-217
IT0004880990	BTP 2,75% 01/12/15	BBB-	1.685	101,78	101,79	7	6	-5	-6
IT0004775760	ISP FLOAT 06/12/15	BBB-	21	103,32	104,32	60	-78	48	-91
IT0003935241	MB IL 06/12/15	BBB-	31	100,15	100,26	78	62	65	50
IT0004774987	ISP FLOAT 05/12/15	BBB-	72	103,31	105,33	62	-215	49	-228
IT0004854490	UBI 07/12/15	BBB-	112	99,80	100,10	126	81	113	69
DE0001137446	SCHATZ 0% 11/12/15	AAA	249	100,16	100,19	-23	-28	-36	-40
IT0004669138	MB FLOAT 13/12/15	BBB-	180	101,52	101,62	56	42	43	29
XS0399538387	BEI 3,32% 12/12/15	AAA	72	102,27	102,31	7	2	-5	-11
XS0235552394	BEI 15/12/15	AAA	106	100,45	100,60	36	15	23	2
IT0004620305	CCT FLOAT 15/12/15	BBB-	5.641	100,56	100,58	0	-2	-12	-15
IT0004551419	UCG FLOAT 18/12/15	BBB-	389	101,17	101,25	60	49	47	36
IT0004655483	UBI 20/12/15	BBB-	530	99,87	99,95	64	53	51	40
IT0004296767	UCG 21/12/15	BBB-	50	100,88	0,00	78		65	
IT0004655988	ISP FLOAT 21/12/15	BBB-	262	100,89	101,44	76	0	63	-13
XS0461107905	ISP 22/12/15	BBB-	745	99,58	99,70	61	44	48	31
IT0004872948	BNL FLOAT 28/12/15	BBB-	6	100,66	101,50	26	-86	13	-99
IT0006707159	BAR 4,4% 29/12/15	BBB+	62	102,97	103,11	38	20	25	7
IT0004661085	ISP FLOAT 30/12/15	BBB-	3	100,06	0,00	64		51	
IT0006709544	BAR 30/12/15	BBB+	0	99,21	99,70	205	138	191	124
IT0004780463	ISP IL 30/12/15	BBB-	1	100,27	0,00	137		124	
IT0004978208	CTZ ZC 31/12/15	BBB-	2.329	99,93	99,94	9	8	-4	-6
IT0004869860	UBI STEP 31/12/15	BBB-	23	101,26	102,24	231	99	217	85
DE0001135291	BUND 3,5% 04/01/16	AAA	10	102,86	102,90	-26	-30	-40	-44
XS0457738689	DB 08/01/16	A-	20	99,32	99,58	89	55	75	41
XS0457735826	DB STEP 08/01/16	A-	33	102,80	104,31	33	-153	19	-167
XS1002250428	ISP FLOAT 11/01/16	BBB-	160	100,71	100,82	33	19	19	5
XS0537659632	BEI FLOAT 15/01/16	AAA	20	100,10	100,11	-12	-13	-26	-28
IT0004557218	UCG FLOAT 15/01/16	BBB-	312	101,02	0,00	90		75	
XS0238705684	BEI 16/01/16	AAA	22	100,53	100,68	32	14	18	-1
FR0010709279	GDF 5,625% 18/01/16	A	4	104,29	104,49	23	-1	8	-15
NL0000117778	RBS 19/01/16	BBB+	50	98,80	99,00	152	126	137	111
XS0583801997	BMW 3,25% 28/01/16	A	20	102,55	102,60	15	9	0	-6
IT0006710906	BAR 29/01/16	BBB+	30	101,55	103,39	227	9	211	-7
IT0004566193	UCG FLOAT 29/01/16	BBB-	71	101,28	101,39	74	61	59	45
IT0004874993	UBI 3,5% 31/01/16	BBB-	50	101,70	102,00	144	109	128	93
IT0004799927	UCG 4% 30/01/16	BBB-	606	102,92	102,96	47	43	32	27
IT0004816663	UCG 4% 31/01/16	BBB-	242	102,78	102,86	63	54	47	38
IT0004675796	BNL 31/01/16	BBB-	30	100,90	101,13	122	94	106	79

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
ES00000120G4	BONOS 3,15% 31/01/16	BBB	11	102,61	102,66	2	-3	-13	-19
XS0465797552	DB STEP 01/02/16	A-	34	102,65	104,50	78	-134	23	-150
XS0242820586	MB 3,75% 02/02/16	BBB-	300	102,81	102,83	39	37	16	21
XS0479357419	NORDEA FLOAT 02/02/16	AA-	16	100,90	0,00	31		33	
IT0004854482	UCG 05/02/16	BBB-	929	99,75	99,85	49	37	204	21
IT0006712274	BAR FLOAT 08/02/16	BBB+	18	100,01	101,75	220	15	30	-2
IT0004887870	ISP 2,2% 08/02/16	BBB-	204	101,48	101,53	46	40	-2	24
XS0412443052	VOLKS 7% 09/02/16	A	5	105,87	105,93	14	8	70	-8
IT0004310626	UCG 11/02/16	BBB-	22	103,31	103,56	87	58	-6	42
FR0010261388	VEOLIA 4% 12/02/16	BBB	18	103,37	103,58	11	-13	40	-29
IT0004313844	MB FLOAT 15/02/16	BBB-	1.375	99,51	99,75	57	29	56	13
IT0004565781	UCG FLOAT 16/02/16	BBB-	215	101,19	101,29	73	61	15	45
XS0241120715	BEI 17/02/16	AAA	56	100,59	100,76	32	13	8	-4
IT0004007537	BNL FLOAT 17/02/16	BBB-	30	99,87	0,00	25		-21	
XS0245166367	GE FLOAT 22/02/16	AA-	241	100,12	100,14	-3	-6	123	-23
XS0559644322	RBS STEP 25/02/16	BBB+	7	101,76	102,14	140	99	-2	81
IT0004576994	ENEL FLOAT 26/02/16	BBB	884	100,53	100,57	15	11	4	-7
IT0004576978	ENEL 3,5% 26/02/16	BBB	1.451	102,96	103,00	22	18	204	0
XS0483310503	BAR FLOAT 26/02/16	BBB+	21	100,00	101,20	221	87	45	69
IT0004568371	UBI 3,15% 26/02/16	BBB-	286	102,27	102,34	62	55	67	37
IT0004574023	UCG FLOAT 26/02/16	BBB-	75	101,30	0,00	85		88	
IT0004687262	BNL STEP 28/02/16	BBB-	23	102,65	103,25	105	41	98	23
IT0004687056	BNL FLOAT 28/02/16	BBB-	16	100,85	0,00	116		229	
IT0004698178	DEXIA 4,85% 07/03/16	BBB	537	102,16	102,30	247	232	53	214
IT0004572167	UBI FLOAT 05/03/16	BBB-	753	101,29	101,36	71	63	47	45
XS0573073235	ISP FLOAT 11/03/16	BBB-	25	101,96	0,00	66		-42	
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	1	100,46	100,48	-24	-26	114	-45
IT0006602871	BOA ML 13/03/16	BBB+	14	103,70	104,23	132	78	21	59
XS0247757718	UCG FLOAT 15/03/16	BBB-	20	99,79	99,84	40	34	-30	16
XS0503331323	BEI 2,625% 15/03/16	AAA	54	102,61	102,64	-12	-15	26	-33
IT0004582836	ISP FLOAT 22/03/16	BBB-	250	99,90	99,91	46	45	41	25
XS0497249184	CITI FLOAT 29/03/16	BBB+	58	102,37	102,45	60	52	56	33
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	22.205	102,20	102,21	76	75		56
XS0750396383	ISP 30/03/16	BBB-	5	99,22	0,00	79		104	
IT0004695950	BNL STEP 31/03/16	BBB-	1	102,71	104,61	124	-60	66	-80
IT0004587496	UCG FLOAT 31/03/16	BBB-	251	101,13	101,30	86	69	40	49
XS0487908104	RBS 31/03/16	BBB+	124	99,41	99,60	59	40	21	20
IT0006718842	SOC GEN 31/03/16	A	4	102,58	103,01	40	-2	63	-22
IT0004697022	UCG FLOAT 31/03/16	BBB-	220	102,25	102,42	83	66	73	46
IT0004801772	ISP FLOAT 03/04/16	BBB-	229	103,06	103,25	93	74	169	54
IT0004895352	UBI STEP 05/04/16	BBB-	12	102,10	102,94	189	106	-30	86
DE000A1H36V3	KFW 3,125% 08/04/16	AAA	2	103,28	103,43	-10	-24	173	-44
IT0006713264	BAR STEP 08/04/16	BBB+	2	102,05	103,92	193	13	82	-7
XS0604006014	BNP STEP 08/04/16	A+	35	103,00	0,00	102		94	
IT0004803497	UCG 11/04/16	BBB-	17	101,94	102,15	89	68	64	48
DE000DB08ME7	DB 11/04/16	A-	1	98,85	99,30	114	69	86	49
IT0004803505	UCG 4,15% 11/04/16	BBB-	81	103,36	103,54	84	67	47	47
IT0004898497	ISP 2,75% 10/04/16	BBB-	188	101,71	102,00	106	78	45	58
IT0004586472	ISP FLOAT 12/04/16	BBB-	201	102,22	104,03	67	-103	-31	-123
IT0004591456	UCG FLOAT 15/04/16	BBB-	75	101,92	0,00	65		-12	
XS0425743506	BEI 3,5% 15/04/16	AAA	166	103,74	103,81	-11	-17	-3	-37
IT0004712748	BTP 3,75% 15/04/16	BBB-	2.351	103,80	103,81	8	7	-8	-13
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	36	103,88	104,06	17	1	-37	-19
XS0497460591	NORDEA 23/04/16	AA-	187	99,90	0,00	12		50	
FR0010288357	OAT 3,25% 25/04/16	AA	18	103,64	103,66	-17	-19	19	-38
IT0004709629	BNL IL 29/04/16	BBB-	25	100,48	101,48	70	-23	80	-43
IT0004707698	BNL FLOAT 29/04/16	BBB-	8	100,27	0,00	39		-10	
IT0004709611	BNL STEP 29/04/16	BBB-	5	103,15	0,00	100		47	
IT0005020778	CTZ ZC 29/04/16	BBB-	3.598	99,89	99,91	10	9	-16	-11
IT0004809932	UCG 30/04/16	BBB-	551	100,83	100,91	67	60	81	40
ES00000122X5	BONOS 3,25% 30/04/16	BBB	4	103,47	103,51	4	1	15	-19
IT0004808710	ISP 3,8% 04/05/16	BBB-	120	103,01	103,44	101	62	47	42
XS0491548870	DB 04/05/16	A-	262	99,63	99,86	35	13	-3	-7
IT0004591795	ISP FLOAT 04/05/16	BBB-	171	102,24	102,99	67	0	290	-20
XS0426090485	RABOBANK 4,375% 05/05/16	AA-	20	104,59	104,76	17	2	74	-18
XS0586129958	BAR IL 06/05/16	BBB+	32	102,80	0,00	310		42	
XS0615774329	BNP FLOAT 11/05/16	A+	99	102,00	0,00	94		75	
IT0006719378	SOC GEN IL 13/05/16	A	41	102,36	103,36	62	-25	88	-45
IT0004909005	ISP 2,5% 15/05/16	BBB-	106	101,72	102,02	95	68	-9	48
IT0004908858	ISP 3% 15/05/16	BBB-	346	102,13	102,34	108	89	75	69
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.999	102,40	102,42	11	9	24	-11
IT0004908478	UBI 24/05/16	BBB-	35	100,26	100,53	95	71	87	51
IT0006714403	BAR FLOAT 28/05/16	BBB+	9	101,81	102,20	44	11	85	-9
IT0004923113	ISP 2% 30/05/16	BBB-	42	101,07	101,60	106	61	20	41
IT0004923097	ISP 1,7% 30/05/16	BBB-	15	100,75	101,22	104	64	72	44
IT0004717002	BNL FLOAT 31/05/16	BBB-	11	100,17	0,00	40		94	

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
IT0004716871	ISP FLOAT 31/05/16	BBB-	95	100,03	100,33	92	66	72	46
IT0004719032	BNL STEP 31/05/16	BBB-	16	103,66	104,66	114	30	94	11
IT0004607302	UCG FLOAT 31/05/16	BBB-	1.207	99,14	99,17	75	72	55	52
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	20	105,36	105,41	13	9	-7	-11
XS0602852096	BAR IL 03/06/16	BBB+	0	100,00	0,00	271		251	
IT0004814973	ISP 4% 05/06/16	BBB-	69	103,38	103,88	109	68	89	48
IT0004816937	UCG 5% 12/06/16	BBB-	56	104,85	105,15	91	66	71	47
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	3.452	104,42	104,50	55	48	35	29
IT0004066681	BNL 4,292% 13/06/16	BBB-	2	104,60	0,00	44		24	
IT0004815715	UBI 3,8% 15/06/16	BBB-	27	102,90	103,22	136	110	116	90
IT0004708274	ISP FLOAT 16/06/16	BBB-	75	102,62	102,89	95	73	75	53
DE0001134468	BUND 6% 20/06/16	AAA	28	107,59	107,66	-22	-28	-42	-47
NL0009056563	RBS ZC 26/06/16	BBB+	21	99,33	0,00	55		35	
IT0004618499	DEXIA 28/06/16	BBB	67	98,66	98,72	159	154	139	134
IT0004618507	DEXIA 3,6% 28/06/16	BBB	231	101,50	101,97	235	197	215	177
XS0786583046	MS 29/06/16	BBB+	13	98,83	0,00	96		76	
IT0004614696	ISP FLOAT 30/06/16	BBB-	7	99,69	0,00	63		43	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	70	100,35	100,92	13	-32	-7	-52
IT0004727613	BNL STEP 30/06/16	BBB-	17	103,85	0,00	104		85	
IT0004733769	ISP FLOAT 30/06/16	BBB-	8	102,37	0,00	68		48	
IT0004736713	BNL 3,55% 30/06/16	BBB-	50	103,85	0,00	45		25	
XS0516340121	BEI STEP 30/06/16	AAA	3	102,79	0,00	17		-2	
IT0004727662	ISP 30/06/16	BBB-	129	98,38	99,05	132	77	112	57
IT0004616014	UCG FLOAT 30/06/16	BBB-	194	101,55	101,68	85	74	65	54
IT0004518715	CCT FLOAT 01/07/16	BBB-	5.688	100,29	100,32	22	20	2	0
IT0004727167	ISP FLOAT 04/07/16	BBB-	152	100,05	100,39	90	63	70	43
DE000A0Z2KS2	KFW 3,125% 04/07/16	AAA	3	104,06	104,17	-11	-19	-31	-39
XS0787655009	ISP 4,5% 04/07/16	BBB-	81	104,23	104,75	109	69	89	49
DE0001135309	BUND 4% 04/07/16	AAA	11	105,34	105,36	-24	-26	-44	-46
DE000A1R0683	DAIMLER 1% 08/07/16	A-	12	101,04	101,11	18	12	-2	-8
IT0004931249	ISP 2,2% 10/07/16	BBB-	144	101,40	101,87	109	72	89	52
XS0803479442	SNAM 4,375% 11/07/16	BBB	25	105,11	105,26	36	24	16	4
NL0009487461	RBS 09/07/16	BBB+	0	106,89	0,00	165		146	
IT0004931355	ISP 1,75% 10/07/16	BBB-	76	100,83	100,90	109	103	89	83
IT0004821499	MB 4,45% 13/07/16	BBB-	37	104,40	104,90	97	59	77	39
IT0004736325	BNL FLOAT 13/07/16	BBB-	70	100,70	0,00	39		19	
XS0630398534	BEI 2,875% 15/07/16	AAA	43	103,85	103,90	-12	-15	-32	-35
IT0004937675	ISP STEP 16/07/16	BBB-	3	101,32	101,90	111	67	91	47
XS0258132272	BEI IL 21/07/16	AAA	274	100,18	100,35	8	-5	-12	-25
XS0133144898	ITA 5,75% 25/07/16	BBB-	18	107,19	107,36	26	14	7	-6
XS0618580590	BEI FLOAT 27/07/16	AAA	196	100,21	100,27	-15	-20	-35	-39
IT0004739782	ISP FLOAT 29/07/16	BBB-	38	100,43	0,00	91		71	
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	1	101,70	102,49	171	111	151	91
IT0004746779	BNL 3,5% 29/07/16	BBB-	83	104,04	0,00	44		24	
IT0004746647	BNL FLOAT 29/07/16	BBB-	10	100,73	0,00	39		19	
IT0004826837	ISP FLOAT 01/08/16	BBB-	53	104,87	106,65	109	-18	89	-38
ES00000123W5	BONOS 3,3% 30/07/16	BBB	20	104,31	104,38	6	1	-13	-19
IT0004019581	BTP 3,75% 01/08/16	BBB-	2.597	104,82	104,84	13	12	-7	-8
IT0004620867	UCG FLOAT 30/07/16	BBB-	110	102,02	102,12	82	75	62	55
IT0004939119	BNL 2% 31/07/16	BBB-	23	102,05	0,00	45		26	
IT0004940026	ISP 2,35% 07/08/16	BBB-	80	101,67	102,26	110	66	90	46
IT0004940042	ISP 2,7% 07/08/16	BBB-	228	102,14	102,72	109	67	89	47
IT0004937816	DB 2,5% 08/08/16	A-	48	101,65	0,00	126		106	
IT0004690126	ISP 4,375% 16/08/16	BBB-	33	105,76	106,15	18	-9	-2	-29
IT0004743875	MB 3,7% 16/08/16	BBB-	18	103,68	0,00	99		79	
IT0005044976	CTZ ZC 30/08/16	BBB-	7.766	99,77	99,80	16	14	-4	-6
IT0004841513	ISP STEP 31/08/16	BBB-	14	105,15	105,75	109	68	89	48
XS0452187759	ENEL 4% 14/09/16	BBB	60	105,26	105,49	36	21	16	1
IT0004682107	BTP IL 15/09/16	BBB-	1.081	104,59	104,67	60	55	40	35
IT0004761950	BTP 4,75% 15/09/16	BBB-	1.626	106,67	106,70	14	13	-5	-7
XS0736113340	BEI 1,875% 15/09/16	AAA	97	102,91	102,96	-12	-16	-32	-35
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	1	106,09	106,13	-17	-19	-37	-39
IT0004953367	ISP 2,2% 18/09/16	BBB-	48	101,64	102,20	106	69	87	49
IT0004953359	ISP 2,5% 18/09/16	BBB-	58	102,10	102,64	105	68	85	48
XS0619513269	GBLB 23/09/16	BBB-	231	97,60	97,98	166	140	146	120
IT0004849276	UCG 4,25% 28/09/16	BBB-	166	104,74	105,04	104	84	84	64
NL0009537851	RBS STEP 30/09/16	BBB+	35	105,25	106,00	63	15	43	-5
IT0004759632	BNL FLOAT 30/09/16	BBB-	8	100,37	0,00	38		19	
NL0009537943	RBS 30/09/16	BBB+	24	103,54	0,00	62		42	
XS0529330218	ISP 30/09/16 (option on USD)	BBB-	102	127,84	128,84	-1457	-1498	-1477	-1518
IT0004632862	UBI STEP 30/09/16	BBB-	200	103,36	103,46	79	73	59	53
IT0004638653	UCG FLOAT 30/09/16	BBB-	316	102,27	102,38	82	75	62	55
IT0004761091	ISP FLOAT 05/10/16	BBB-	11	103,30	104,05	104	55	84	35
NL0009061357	RBS 4,3% 08/10/16	BBB+	126	105,49	105,94	67	38	47	19
XS0615801742	MB 4,625% 11/10/16	BBB-	50	106,12	106,21	58	53	38	33
XS0270800815	MS 4,375% 12/10/16	BBB+	100	106,18	106,26	32	27	12	7

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
IT0004640212	UBI FLOAT 13/10/16	BBB-	52	101,36	0,00	100		80	
XS0679564947	BNP 14/10/16	A+	119	98,76	99,40	81	39	61	19
XS0272359489	BEI 3,875% 15/10/16	AAA	123	106,15	106,19	-11	-13	-31	-33
IT0004960040	ISP 2,3% 16/10/16	BBB-	86	101,86	103,99	108	-27	88	-47
IT0004960057	ISP 2,6% 16/10/16	BBB-	48	102,24	102,91	113	70	93	50
IT0004851728	UBI STEP 19/10/16	BBB-	23	105,10	105,80	186	142	166	122
IT0001267217	ISP 19/10/16	BBB-	24	106,10	106,97	148	94	128	74
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	75	100,11	101,66	11	-87	-9	-106
XS0877622380	BMW 1% 24/10/16	A	10	101,24	101,29	21	17	1	-3
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	27.980	104,05	104,06	78	77	58	57
FR0000187361	OAT 5% 25/10/16	AA	10	108,12	108,13	-18	-18	-37	-38
XS0909787300	VOLKS 1% 26/10/16	A	22	101,20	101,26	23	20	3	0
IT0006716317	RBS 26/10/16	BBB+	41	99,94	100,15	48	34	28	14
XS0272770396	GE 4,125% 27/10/16	AA-	99	106,14	106,18	21	19	1	-1
IT0004532187	ISP FLOAT 30/10/16	BBB-	854	102,54	102,65	78	71	58	51
IT0004644602	UCG FLOAT 29/10/16	BBB-	413	102,43	102,68	95	79	75	59
IT0004963663	BNL FLOAT 31/10/16	BBB-	10	101,10	0,00	39		19	
XS0550667876	CS STEP 29/10/16	A-	35	103,46	103,96	49	18	29	-2
ES00000123J2	BONOS 4,25% 31/10/16	BBB	41	106,58	106,63	9	6	-11	-14
IT0003745400	ISP 4,1% 02/11/16	BBB-	28	104,76	105,44	106	65	86	45
XS0463509959	A2A 4,5% 02/11/16	BBB-	30	106,29	106,61	51	32	31	12
IT0006716762	RBS 04/11/16	BBB+	57	99,94	100,00	48	44	28	24
IT0006716580	HSBC 04/11/16	A+	84	99,75	0,00	23		3	
IT0004767049	ISP FLOAT 04/11/16	BBB-	26	105,35	106,15	96	47	76	27
XS0690928022	BNP 09/11/16	A+	47	98,50	99,50	94	31	74	11
IT0004960826	BTP 2,75% 15/11/16	BBB-	1.133	104,17	104,20	17	15	-3	-5
IT0004851710	UBI FLOAT 23/11/16	BBB-	2	102,50	102,90	141	116	121	96
XS0467864160	ISP 3,75% 23/11/16	BBB-	390	105,18	105,22	58	56	38	36
IT0004967383	UCG 2,3% 29/11/16	BBB-	318	102,48	103,58	79	14	59	-6
XS0551319964	NORDEA STEP 30/11/16	AA-	13	103,41	103,61	34	22	14	2
IT0004865033	ISP 3% 30/11/16	BBB-	8	103,18	103,89	107	65	87	45
IT0004776438	BNL 30/11/16	BBB-	43	101,67	102,67	99	39	79	19
IT0004774995	ISP FLOAT 05/12/16	BBB-	56	104,81	105,59	104	58	84	38
IT0006717141	HSBC 03/12/16	A+	57	99,70	0,00	25		5	
EU000A1G0AC2	EFSS 2,75% 05/12/16	AA	30	104,74	104,79	-7	-10	-27	-30
IT0004866361	ISP 3,25% 04/12/16	BBB-	118	103,50	104,18	113	74	93	54
IT0006506007	BEI ZC 06/12/16	AAA	168	99,80	99,95	12	3	-8	-17
IT0001288155	UCG STEP 09/12/16	BBB-	30	135,57	135,77	105	97	86	77
IT0004987191	BTP 1,5% 15/12/16	BBB-	2.312	102,25	102,27	18	17	-2	-3
IT0006709056	BAR FLOAT 15/12/16	BBB+	11	99,41	99,75	80	60	60	40
XS0543567571	RBS 17/12/16	BBB+	32	98,72	99,07	119	98	99	79
IT0004655970	ISP FLOAT 17/12/16	BBB-	14	102,36	0,00	71		51	
XS0460430142	ISP 18/12/16	BBB-	1.189	102,20	102,43	70	57	50	37
XS0278803712	ISP FLOAT 20/12/16	BBB-	517	99,44	99,57	44	36	24	16
XS0607790077	GBLB Depfa FLOAT 20/12/16	A-	256	100,75	101,08	205	186	186	166
IT0004296833	UCG 21/12/16	BBB-	6	102,20	102,57	120	99	100	79
IT0006717349	RBS 23/12/16	BBB+	58	103,89	104,50	73	38	53	18
IT0004555576	ISP FLOAT 23/12/16	BBB-	140	103,23	105,30	95	-21	75	-41
IT0004781362	ISP FLOAT 28/12/16	BBB-	133	108,43	108,55	104	97	84	78
XS0712970127	BNP 29/12/16	A+	54	98,52	99,48	86	30	66	10
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.428	102,76	102,88	92	85	72	65
IT0004974322	ISP 1,8% 30/12/16	BBB-	42	101,08	101,82	117	75	97	55
IT0004980071	BNL FLOAT 30/12/16	BBB-	4	101,21	0,00	39		19	
IT0006717331	RBS 04/01/17	BBB+	54	100,13	100,30	49	39	29	19
DE0001135317	BUND 3,75% 04/01/17	AAA	11	107,04	107,08	-24	-25	-43	-45
XS0282583722	MS FLOAT 16/01/17	BBB+	100	100,25	100,33	21	17	1	-3
FR0010397927	VEOLIA 4,375% 16/01/17	BBB	2	107,43	107,73	22	6	2	-14
XS0478931354	BMW 3,875% 18/01/17	A	4	106,52	106,58	24	21	4	1
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	15	110,34	110,46	25	19	5	-1
XS0479945353	BAR 4% 20/01/17	BBB+	13	106,66	106,88	30	18	10	-2
XS0441736625	BEI FLOAT 27/01/17	AAA	178	100,67	100,70	-18	-20	-38	-40
IT0004886286	BNL FLOAT 31/01/17	BBB-	23	102,18	0,00	39		19	
IT0004669575	UCG FLOAT 31/01/17	BBB-	338	103,08	103,16	95	91	75	71
ES00000120J8	BONOS 3,8% 31/01/17	BBB	93	106,71	106,75	14	12	-6	-8
IT0004984610	BNL FLOAT 31/01/17	BBB-	5	101,00	0,00	39		19	
IT0004882764	ISP 31/01/17	BBB-	21	99,00	99,07	55	52	35	32
IT0004874985	UBI STEP 31/01/17	BBB-	42	104,49	104,87	140	120	120	100
IT0004887276	UCG 31/01/17	BBB-	610	99,22	99,33	86	80	66	60
XS0564046786	RBS 31/01/17	BBB+	38	98,36	99,69	134	60	114	40
IT0004164775	BTP 4% 01/02/17	BBB-	2.615	106,94	106,98	21	19	1	-1
IT0004785314	ISP FLOAT 06/02/17	BBB-	262	106,55	107,39	76	32	56	12
IT0004983059	ISP 1,75% 10/02/17	BBB-	36	101,12	101,38	114	100	94	80
XS0729798263	BNP 20/02/17	A+	36	98,49	99,48	81	28	61	8
XS0413806596	SIEMENS 5,125% 20/02/17	A+	16	109,29	109,60	20	4	0	-16
IT0006515628	BEI 2,53734% 20/02/17	AAA	63	99,37	99,51	58	39	39	19
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	29	106,34	106,40	-15	-18	-35	-38
IT0004677008	ISP 21/02/17	BBB-	32	97,77	98,30	120	91	100	71

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
DE000A1MBB54	KFW 1,375% 21/02/17	AAA	3	102,81	102,90	-11	-15	-31	-35
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	2	107,14	107,65	46	20	26	0
IT0005089955	CTZ ZC 27/02/17	BBB-	13.343	99,58	99,59	22	21	2	1
XS0738924900	MS 28/02/17	BBB+	3	99,95	0,00	96		76	
XS0750763806	ISP 5% 28/02/17	BBB-	50	108,30	108,41	62	57	42	37
IT0004680804	UCG FLOAT 28/02/17	BBB-	163	104,01	104,18	98	89	78	69
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB-	623	98,38	98,42	87	85	67	65
IT0004992274	BNL FLOAT 28/02/17	BBB-	25	101,04	0,00	39		19	
IT0004690092	UCG FLOAT 28/02/17	BBB-	69	104,25	104,58	110	93	90	73
XS0491042353	GE 4,25% 01/03/17	AA-	4	107,67	107,82	23	16	3	-4
IT0004584204	CCT FLOAT 01/03/17	BBB-	6.243	100,28	100,30	39	38	19	18
IT0004793789	ISP FLOAT 02/03/17	BBB-	206	104,47	105,28	102	60	82	40
XS0213927667	ISP FLOAT 03/03/17	BBB-	564	99,40	99,57	45	36	25	16
XS0490739686	BEI 3,125% 03/03/17	AAA	7	106,22	106,27	-11	-13	-31	-33
IT0004682545	ISP STEP 03/03/17	BBB-	729	106,08	106,24	94	86	74	66
IT0004572811	ISP FLOAT 04/03/17	BBB-	444	102,44	0,00	72		52	
XS0754588787	UCG 4,875% 07/03/17	BBB-	100	108,12	108,26	63	56	43	36
IT0004992282	ISP 1,5% 10/03/17	BBB-	100	100,69	100,99	114	98	94	78
XS0756457833	MAN 2,125% 13/03/17	A	10	103,54	104,03	30	5	10	-14
XS0494996043	GS 4,375% 16/03/17	BBB+	10	107,70	107,87	41	33	22	13
IT0004979081	UCG 2% 27/03/17	BBB-	81	102,13	102,16	91	90	72	70
IT0005001984	BNL 1,35% 25/03/17	BBB-	15	101,75	0,00	46		27	
IT0004896178	UCG 28/03/17	BBB-	539	98,47	98,69	91	79	71	60
IT0004899321	BNL FLOAT 28/03/17	BBB-	19	102,37	103,37	80	30	60	10
IT0006718750	RBS 28/03/17	BBB+	13	103,04	0,00	146		126	
XS0750403429	BNP FLOAT 30/03/17	A+	46	101,45	103,25	41	-48	21	-68
IT0004695018	ISP STEP 31/03/17	BBB-	143	106,05	106,88	117	76	97	57
IT0004694086	ISP 31/03/17	BBB-	132	103,50	103,85	93	75	73	55
IT0004689755	MB FLOAT 31/03/17	BBB-	1.067	104,36	104,49	92	85	72	65
IT0004800915	ISP FLOAT 03/04/17	BBB-	70	103,80	104,36	102	74	82	54
IT0004804933	ISP FLOAT 03/04/17	BBB-	370	105,19	105,54	112	95	92	75
XS1052683353	BMW FLOAT 04/04/17	A	56	100,27	100,50	14	3	-5	-17
XS0592626880	DB 06/04/17	A-	22	99,23	99,96	72	35	52	15
XS1055725730	UCG FLOAT 10/04/17	BBB-	250	100,72	100,81	52	48	32	28
IT0005001406	ISP 1,4% 09/04/17	BBB-	86	100,48	100,65	116	107	96	87
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	11	106,45	106,60	23	16	2	-5
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	17.696	104,37	104,42	65	63	45	43
FR0010415331	OAT 3,75% 25/04/17	AA	93	108,11	108,13	-17	-17	-37	-38
ES0000012412	BONOS 2,1% 30/04/17	BBB	303	103,98	104,02	19	17	-2	-4
XS0763010344	BNP FLOAT 30/04/17	A+	23	100,25	101,24	91	44	71	23
IT0004793474	BTP 4,75% 01/05/17	BBB-	2.243	109,33	109,36	26	24	5	4
IT0004708472	UCG FLOAT 29/04/17	BBB-	191	105,04	105,21	103	95	83	74
NL0009403229	RBS 03/05/17	BBB+	37	99,20	99,50	82	68	62	47
IT0004703952	ISP STEP 03/05/17	BBB-	214	106,58	107,46	104	63	84	43
IT0004808702	ISP FLOAT 04/05/17	BBB-	27	102,36	103,22	100	59	80	38
XS0757385280	ISP 04/05/17	BBB-	110	102,43	0,00	82		62	
IT0004812142	UCG 4% 09/05/17	BBB-	35	106,03	106,83	109	72	88	52
IT0005010415	ISP 1,2% 15/05/17	BBB-	43	100,00	100,83	120	80	100	60
IT0005023459	BTP 1,15% 15/05/17	BBB-	1.770	101,89	101,93	25	24	5	3
EU000A1G0AK5	EFSF 2% 15/05/17	AA	5	104,43	104,49	-9	-11	-29	-32
XS0300196879	ISP FLOAT 18/05/17	BBB-	420	99,19	99,25	47	44	27	24
XS0301945860	SHELL 4,625% 22/05/17	AA	10	109,13	110,13	34	-10	13	-31
IT0004828361	BNL 23/05/17	BBB-	2	100,08	0,00	111		90	
IT0004838287	BNL 23/05/17	BBB-	5	100,41	101,40	115	68	95	48
IT0006719469	RBS STEP 26/05/17	BBB+	25	109,01	0,00	104		83	
XS0620627033	ISP 31/05/17	BBB-	38	99,66	0,00	61		40	
IT0004713787	MB FLOAT 31/05/17	BBB-	851	105,41	105,56	94	87	73	67
IT0004717333	ISP STEP 31/05/17	BBB-	205	106,65	106,99	116	100	95	80
XS0775206351	MS FLOAT 31/05/17	BBB+	7	98,20	98,35	85	78	64	57
IT0004820426	BTP 4,75% 01/06/17	BBB-	961	109,67	109,70	27	25	6	5
GB00B6HZ3R74	RBS 02/06/17	BBB+	47	97,64	98,00	111	94	91	74
IT0004814098	ISP FLOAT 05/06/17	BBB-	5	104,33	105,24	102	61	82	40
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	35	101,83	101,88	-9	-11	-29	-32
XS0304508921	ISP 4,75% 15/06/17	BBB-	50	108,87	109,20	68	54	48	33
IT0004809809	CCT FLOAT 15/06/17	BBB-	3.744	105,09	105,13	14	12	-7	-9
XS0626808496	GE 3,625% 15/06/17	AA-	133	107,28	107,40	31	26	10	5
XS0626808223	GE FLOAT 15/06/17	AA-	245	101,41	101,43	15	14	-6	-7
XS0306644344	ENEL 5,25% 20/06/17	BBB	100	110,67	110,99	41	28	20	7
IT0004931371	BNL 28/06/17	BBB-	41	98,09	98,35	87	75	66	54
XS0791302143	BNP FLOAT 29/06/17	A+	20	98,61	99,61	67	22	46	1
XS0789997649	ISP FLOAT 29/06/17	BBB-	2	105,41	0,00	81		60	
IT0004614654	ISP 30/06/17	BBB-	1	104,45	0,00	74		54	
XS0787655181	ISP FLOAT 04/07/17	BBB-	12	106,38	107,33	98	57	77	36
IT0006715483	BAR 30/06/17	BBB+	193	100,22	100,55	29	14	8	-7
DE0001135333	BUND 4,25% 04/07/17	AAA	48	110,14	110,18	-22	-24	-43	-45
XS0514557973	ISP 12/07/17	BBB-	99	102,80	103,16	76	60	55	39

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
XS0554704303	GBLB0 Rbs 25/07/17	A-	101	97,01	97,27	179	167	158	158
XS0554703834	GBLB1 Lloyds STEP 25/07/17	A-	9	103,05	104,12	222	175	201	201
IT0004984198	UCG 2% 31/07/17	BBB-	346	102,50	102,80	91	78	70	70
IT0004740350	UCG FLOAT 31/07/17	BBB-	49	104,56	104,88	112	98	91	91
ES0000012783	BONOS 5,5% 30/07/17	BBB	225	112,29	112,34	21	19	0	0
IT0005029100	ISP 1% 31/07/17	BBB-	14	99,53	100,45	121	80	99	99
DE000UB2F5S4	UBS 4% 31/07/17	A	54	106,60	107,60	111	70	90	90
IT0005026320	DB 1,25% 30/07/17	A-	48	100,75	0,00	92		71	71
IT0003242747	BTP 5,25% 01/08/17	BBB-	3.263	111,58	111,60	27	26	6	6
IT0004841273	ISP 5,15% 01/08/17	BBB-	55	109,19	110,15	114	75	92	92
IT0004826852	ISP FLOAT 01/08/17	BBB-	45	107,50	108,48	104	63	83	83
IT0004619364	ISP FLOAT 03/08/17	BBB-	312	104,71	105,16	95	76	74	74
IT0004745581	ISP 4,2% 03/08/17	BBB-	22	107,28	108,24	103	64	82	82
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	240	109,83	109,99	41	35	20	20
IT0004839020	MB 10/08/17	BBB-	4	102,46	0,00	101		80	80
XS0525459433	RBS 31/08/17	BBB+	233	99,58	100,26	64	36	42	42
IT0004085210	BTP IL 15/09/17	BBB-	1.328	107,22	107,42	78	72	57	57
XS0525426184	RBS 30/09/17	BBB+	278	99,51	100,21	64	36	42	42
XS0535364680	RBS 29/10/17	BBB+	259	99,48	100,16	65	39	43	43
IT0004854060	UCG ZC 31/10/17	BBB-	747	97,35	97,39	105	104	83	83
IT0004867070	BTP 3,5% 01/11/17	BBB-	2.766	108,23	108,25	30	29	7	7
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	21.904	105,18	105,21	93	92	71	71
IT0001197083	UBI ZC 30/01/18	BBB-	230.000	96,03	96,28	146	136	123	123
IT0004273493	BTP 4,5% 01/02/18	BBB-	2.306	111,74	111,78	33	32	10	10
IT0004907843	BTP 3,5% 01/06/18	BBB-	3.547	109,81	109,83	38	37	13	13
IT0004361041	BTP 4,5% 01/08/18	BBB-	1.885	113,55	113,59	40	39	15	15
IT0004890882	BTP IL 15/09/18	BBB-	968	108,14	108,30	56	52	30	30

Aggiornamento al 30/03/2015

Questo documento è prodotto a scopo esclusivamente informativo, non costituisce sollecitazione e non rappresenta un'offerta formale all'acquisto o alla sottoscrizione di strumenti finanziari. Qualsiasi ricerca o analisi utilizzata nella redazione di questo documento è basata su fonti ritenute affidabili ma non vi è garanzia sull'accuratezza e completezza di tali fonti. Ogni opinione, stima o previsione può essere modificata in qualsiasi momento senza preavviso. Questo documento non è destinato alla distribuzione a investitori privati e non è diretto a persone fisiche o giuridiche che siano cittadini o residenti o aventi sede in luoghi, regioni, Paesi o altre giurisdizioni dove tale distribuzione, pubblicazione, disponibilità o uso siano contrari a leggi o regolamentazioni. I rendimenti passati non sono indicativi di quelli futuri. Questo documento è prodotto da Anthilia Capital Partners SGR Spa per uso interno e non può essere riprodotto o distribuito, sia parzialmente che integralmente, senza autorizzazione da parte di Anthilia Capital Partners SGR SPA