

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
XS0499944600	CITI 07/05/15	BBB+	0	99,98	100,11	818	-1425	826	-1417
IT0005022204	BOT ZC 14/05/15	BBB-	320	100,00	100,00	4	0	12	8
XS0419344501	ISP IL 15/05/15	BBB-	174	102,29	102,84	3574	1161	3582	1169
IT0004908999	ISP 2% 15/05/15	BBB-	45	100,03	0,00	89		96	
XS0354177023	MB ZC 16/05/15	BBB-	8	100,91	101,24	-2497	-3392	-2490	-3385
XS0363471805	GE 5,25% 18/05/15	AA-	42	100,17	100,25	45	-168	52	-161
XS0417276598	DB IL 22/05/15	A-	20	100,66	102,22	303	-2594	309	-2588
IT0004815236	BNL FLOAT 23/05/15	BBB-	392	100,04	0,00	33		38	
XS0417110946	DB IL 29/05/15	A-	0	100,61	0,00	369		374	
IT0003856041	BNL 3,578% 01/06/15	BBB-	6	100,24	100,26	34	7	38	11
IT0004717309	ISP 31/05/15	BBB-	64	100,21	100,31	50	-81	54	-77
IT0004814981	ISP ZC 05/06/15	BBB-	38	99,99	100,00	12	0	15	3
IT0004365497	UCG STEP 06/06/15	BBB-	44	100,38	100,41	80	50	84	53
IT0004815368	UBI 4% 08/06/15	BBB-	5	100,32	100,49	55	-122	59	-119
IT0004713654	UBI 10/06/15	BBB-	56	100,03	100,19	66	-92	70	-89
IT0005026957	BOT ZC 12/06/15	BBB-	219	100,00	100,00	2	-1	5	2
DE0001137420	SCHATZ 0% 12/06/15	AAA	200	100,01	100,04	-10	-35	-7	-32
IT0004615917	BTP 3% 15/06/15	BBB-	2.197	100,33	100,34	4	-4	7	-1
XS0502232480	CITI FLOAT 24/06/15	BBB+	1	100,21	100,32	45	-34	48	-32
XS0695403765	ENEL 4,625% 24/06/15	BBB	25	100,58	100,63	37	2	40	5
IT0004497076	UCG FLOAT 26/06/15	BBB-	316	100,43	100,46	56	35	58	37
IT0004503766	ENI FLOAT 29/06/15	A-	191	100,11	100,15	31	5	33	7
IT0004383177	UCG STEP 27/06/15	BBB-	16	100,66	0,00	67		69	
IT0004827314	ISP 4,5% 28/06/15 in USD	BBB-	52	100,55	100,70	81	-14		
IT0004503717	ENI 4% 29/06/15	A-	399	100,54	100,60	39	2	42	4
IT0004821945	BNL STEP 29/06/15	BBB-	0	100,11	100,36	224	57	226	59
XS0515470044	BNP IL 30/06/15	A+	0	99,66	100,02	275	37	277	39
XS0370541517	RBS FLOAT 30/06/15	BBB+	50	99,39	100,09	483	15	485	17
IT0004938186	CTZ ZC 30/06/15	BBB-	1.310	100,00	100,00	1	-1	3	2
IT0006719923	SOC GEN IL 30/06/15	A	0	99,29	99,92	475	52	478	54
IT0003880652	BNL 3,378% 01/07/15	BBB-	3	100,48	100,51	32	14	35	16
IT0004822240	UCG 4,4% 03/07/15	BBB-	372	100,63	100,71	47	-1	49	1
IT0004848856	UCG 03/07/15	BBB-	248	100,00	100,04	52	27	54	29
DE0001135283	BUND 3,25% 04/07/15	AAA	321	100,56	100,59	-7	-19	-5	-17
IT0004727282	ISP 04/07/15	BBB-	68	100,04	101,05	47	-527	48	-525
DE0002760956	KFW 3,5% 04/07/15	AAA	80	100,44	100,82	88	-128	90	-126
XS0525490198	BNP 2,875% 13/07/15	A+	0	100,50	100,59	22	-24	24	-22
IT0005037244	BOT ZC 14/07/15	BBB-	521	100,00	100,00	2	0	4	2
IT0004840788	BTP 4,5% 15/07/15	BBB-	1.045	100,87	100,89	5	-2	7	-1
XS0526338693	RBS 4,875% 15/07/15	BBB+	10	99,51	102,99	715	-982	716	-980
XS0495347287	BEI 2,5% 15/07/15	AAA	65	100,50	100,52	-7	-14	-6	-13
IT0004509953	BNL FLOAT 20/07/15	BBB-	50	100,04	100,08	31	12	32	13
FR0010135525	OAT IL 25/07/15	AA	47	101,55	101,67	92	48	93	49
IT0004564156	ISP FLOAT 29/07/15	BBB-	67	100,12	100,30	142	64	143	65
ES00000123L8	BONOS 4% 30/07/15	BBB	398	100,93	100,99	5	-19	6	-19
IT0004621873	ISP 30/07/15	BBB-	29	99,88	100,09	51	-38	52	-37
IT0004621782	BNL 30/07/15	BBB-	4	99,75	100,00	157	50	158	51
IT0004512544	UCG 31/07/15	BBB-	517	99,96	100,01	46	25	47	26
IT0004827728	BNL FLOAT 31/07/15	BBB-	7	100,26	100,30	24	7	25	8
IT0004839228	UCG 4,15% 31/07/15	BBB-	26	100,86	100,90	50	34	51	34
IT0003889133	BNL 3,46% 01/08/15	BBB-	18	100,76	100,81	40	20	40	20
IT0004745573	ISP 03/08/15	BBB-	8	100,79	0,00	48		49	
IT0003844534	BTP 3,75% 01/08/15	BBB-	1.844	100,90	100,91	14	10	14	10
IT0004508922	UCG FLOAT 04/08/15	BBB-	88	100,76	100,79	52	40	52	40
IT0004939929	ISP 1,75% 07/08/15	BBB-	8	100,28	0,00	65		66	
IT0006715806	SOC GEN FLOAT 12/08/15	A	18	99,94	100,28	38	-88	38	-88
IT0005042772	BOT ZC 14/08/15	BBB-	431	99,99	100,00	2	1	2	1
IT0004621923	ISP 16/08/15	BBB-	50	99,46	100,15	205	-39	205	-40
XS0522910388	CITI FLOAT 20/08/15	BBB+	101	100,68	100,73	36	19	36	19
IT0004573249	ISP FLOAT 26/08/15	BBB-	83	100,07	100,77	150	-75	149	-76
XS0437862021	DB 3,4% 28/08/15	A-	13	100,48	101,39	182	-99	181	-100
IT0004518574	UCG STEP 31/08/15	BBB-	372	101,12	101,20	47	23	46	22
IT0004843097	BNL 2,2% 31/08/15	BBB-	13	100,61	100,66	30	14	28	13
IT0004628159	BNL 30/08/15	BBB-	102	99,86	100,06	89	27	88	26
IT0004404965	CCT FLOAT 01/09/15	BBB-	3.084	100,12	100,12	1	-1	-1	-2
IT0004839392	UCG 04/09/15	BBB-	366	100,50	100,57	45	24	43	22
IT0004518582	UCG FLOAT 08/09/15	BBB-	47	100,84	100,89	53	39	51	37
DE0001137438	SCHATZ 0,25% 11/09/15	AAA	401	100,17	100,20	-23	-30	-25	-32
IT0004750250	ISP 5% 12/09/15	BBB-	141	101,56	103,13	66	-344	63	-346
XS0541454467	GE 2,875% 17/09/15	AA-	6	101,01	101,13	14	-18	11	-20
IT0004953342	ISP 1,7% 18/09/15	BBB-	38	100,38	101,47	67	-219	64	-222
XS0520506428	DB 2% 20/09/15	A-	25	100,19	102,14	148	-354	145	-357
IT0004583420	ISP 3,1% 22/09/15	BBB-	110	101,01	0,00	45		42	
IT0004848310	BNL FLOAT 28/09/15	BBB-	6	100,39	100,46	23	6	20	2
IT0004639289	BNL 2,5% 30/09/15	BBB-	43	100,88	100,94	32	17	28	14
IT0004640766	BNL FLOAT 30/09/15	BBB-	34	100,25	0,00	25		21	
XS0451841026	RABOBANK 2,7% 30/09/15	AA-	3	101,03	101,07	14	4	10	1

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IT0004761307	ISP FLOAT 05/10/15	BBB-	185	101,87	102,09	52	1	48	-3
IT0004761299	ISP FLOAT 06/10/15	BBB-	26	101,88	102,86	52	-167	48	-171
IT0004536162	UCG FLOAT 09/10/15	BBB-	25	100,83	100,89	55	41	51	37
XS0229563886	BEI 14/10/15	AAA	35	100,33	100,43	25	3	20	-2
XS0230228933	BEI 3,125% 15/10/15	AAA	189	101,44	101,48	-10	-18	-14	-23
IT0004960024	ISP 1,75% 16/10/15	BBB-	44	100,45	0,00	74		69	
FR0010216481	OAT 3% 25/10/15	AA	43	101,49	101,52	-13	-19	-18	-24
XS0233436731	ISP FLOAT 27/10/15	BBB-	17	99,86	99,98	43	18	38	13
IT0004643000	UCG FLOAT 29/10/15	BBB-	74	100,89	100,94	54	44	49	38
IT0006707647	HSBC FLOAT 30/10/15	A+	10	100,89	100,94	17	7	11	1
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	10	101,25	101,29	11	3	5	-3
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	24	99,95	100,09	21	-7	16	-13
XS0454789800	BAR STEP 30/10/15	BBB+	1	100,31	0,00	380		374	
XS0450785075	DB 3% 30/10/15	A-	8	101,22	101,62	48	-32	42	-38
ES00000123P9	BONOS 3,75% 31/10/15	BBB	536	101,82	101,84	7	3	1	-3
IT0004766363	BNL FLOAT 31/10/15	BBB-	2	100,35	100,42	24	10	18	4
IT0004764830	ISP FLOAT 31/10/15	BBB-	5	100,40	0,00	-81		-87	
IT0004656275	BTP 3% 01/11/15	BBB-	2.409	101,44	101,46	7	4	1	-2
IT0004638737	UCG 2,625% 31/10/15	A+	100	101,16	101,30	28	0	22	-6
IT0004767064	ISP FLOAT 04/11/15	BBB-	209	102,65	102,91	54	4	47	-2
XS0542518310	DB STEP 08/11/15	A-	5	100,31	102,23	132	-231	126	-237
XS0542518666	DB FLOAT 08/11/15	A-	3	100,00	103,18	2	-588	-5	-595
IT0004840929	UCG 10/11/15	BBB-	7	100,50	100,59	67	49	60	43
IT0005067266	BOT ZC 13/11/15	BBB-	14.601	99,99	100,00	2	0	-5	-6
IT0004965965	MPS 2,5% 18/11/15	B-	69	100,05	102,49	240	-210	234	-216
IT0004965742	MPS 2% 18/11/15	B-	60	99,90	100,06	219	189	212	182
IT0004854607	MPS FLOAT 19/11/15	B-	11	100,33	100,62	236	181	229	174
IT0004855240	MPS 3,75% 19/11/15 in USD	B-	8	99,98	100,84	379	217	345	183
IT0004854847	MPS 3,9% 19/11/15	B-	15	100,75	101,04	249	195	242	188
IT0004854615	MPS FLOAT 19/11/15	B-	37	100,35	100,62	232	181	225	174
XS0694239574	ISP FLOAT 23/11/15	BBB-	24	102,42	0,00	57		50	
FR0011452721	OAT 0,25% 25/11/15	AA	1	100,22	100,25	-15	-20	-22	-27
XS0563159184	CITI 4% 26/11/15	BBB+	13	102,14	102,23	18	3	11	-4
IT0004867591	BNL FLOAT 30/11/15	BBB-	2	100,59	0,00	21		14	
IT0004546955	UCG FLOAT 30/11/15	BBB-	164	101,09	101,16	55	43	48	36
IT0004654262	BNL FLOAT 30/11/15	BBB-	128	100,29	0,00	24		16	
IT0006708900	BAR 30/11/15	BBB+	13	101,45	0,00	201		193	
IT0006709023	HSBC FLOAT 30/11/15	A+	73	101,04	101,10	15	5	8	-3
IT0004880990	BTP 2,75% 01/12/15	BBB-	1.582	101,56	101,57	3	2	-4	-6
IT0004775760	ISP FLOAT 06/12/15	BBB-	24	102,88	103,88	60	-99	52	-107
IT0004774987	ISP FLOAT 05/12/15	BBB-	53	102,87	102,89	62	59	54	51
IT0003935241	MB IL 06/12/15	BBB-	34	100,23	100,60	60	-1	52	-9
IT0004854490	UBI 07/12/15	BBB-	32	100,12	100,48	75	14	67	6
DE0001137446	SCHATZ 0% 11/12/15	AAA	58	100,14	100,16	-23	-27	-31	-35
IT0004669138	MB FLOAT 13/12/15	BBB-	196	101,34	101,48	53	30	44	22
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	152	100,65	100,90	166	125	131	90
IT0005070609	BOT ZC 14/12/15	BBB-	3.237	99,98	99,99	3	1	-5	-7
XS0399538387	BEI 3,32% 12/12/15	AAA	34	101,95	101,99	11	5	3	-4
XS0235552394	BEI 15/12/15	AAA	21	100,40	100,54	34	12	26	3
IT0004620305	CCT FLOAT 15/12/15	BBB-	3.412	100,49	100,50	-3	-4	-11	-12
IT0004551419	UCG FLOAT 18/12/15	BBB-	444	101,02	101,11	60	45	51	37
IT0004655483	UBI 20/12/15	BBB-	190	99,93	99,99	56	47	48	38
IT0004655988	ISP FLOAT 21/12/15	BBB-	129	100,87	101,17	61	14	52	6
XS0461107905	ISP 22/12/15	BBB-	321	99,63	99,68	60	52	52	44
IT0006707159	BAR 4,4% 29/12/15	BBB+	25	102,60	102,70	40	25	31	16
IT0006709544	BAR 30/12/15	BBB+	0	99,31	0,00	218		209	
IT0004438971	UCG ZC 30/12/15	BBB-	1	99,52	99,67	74	51	65	41
IT0006709700	BAR 30/12/15	BBB+	7	101,55	102,00	182	115	173	105
IT0004869860	UBI STEP 31/12/15	BBB-	52	101,89	102,10	111	79	102	70
IT0004978208	CTZ ZC 31/12/15	BBB-	1.801	99,97	99,98	4	3	-5	-6
IT0004871064	MPS 3,4% 02/01/16 in USD	B-	25	100,74	101,04	227	182	190	145
DE0001135291	BUND 3,5% 04/01/16	AAA	17	102,51	102,53	-24	-27	-34	-37
XS0457735826	DB STEP 08/01/16	A-	35	102,32	102,62	54	11	44	2
XS0457738689	DB 08/01/16	A-	19	99,59	101,27	61	-184	51	-194
XS0457738176	DB 08/01/16	A-	0	99,67	101,23	49	-178	40	-187
XS0457739570	DB IL 08/01/16	A-	0	99,38	101,62	120	-207	110	-216
IT0005075681	BOT ZC 14/01/16	BBB-	1.338	99,98	99,99	2	2	-7	-8
XS0577347528	ISP 4,125% 14/01/16	BBB-	113	102,57	102,64	42	32	32	22
IT0004557218	UCG FLOAT 15/01/16	BBB-	115	101,07	101,15	65	54	55	44
XS0537659632	BEI FLOAT 15/01/16	AAA	101	100,10	100,13	-13	-17	-23	-27
XS0238705684	BEI 16/01/16	AAA	13	100,48	100,60	31	14	21	4
NL0000117778	RBS 19/01/16	BBB+	11	98,85	99,50	164	71	154	61
US465410BQ08	ITA 4,75% 25/01/16 in USD	BBB-	20	102,76	102,93	89	66	51	28
XS0880063994	BP 3,75% 28/01/16	BB-	420	101,91	102,00	112	100	101	89
IT0004566193	UCG FLOAT 29/01/16	BBB-	83	101,20	101,29	66	53	55	43
IT0006710906	BAR 29/01/16	BBB+	0	101,70	0,00	183		172	

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IT0004874993	UBI 3,5% 31/01/16	BBB-	18	101,91	102,31	91	38	81	28
XS0465797552	DB STEP 01/02/16	A-	15	102,50	104,30	59	-171	55	-182
IT0004799927	UCG 4% 30/01/16	BBB-	780	102,46	102,53	66	56	53	46
IT0004816663	UCG 4% 31/01/16	BBB-	291	102,47	102,56	63	52	-7	41
ES00000120G4	BONOS 3,15% 31/01/16	BBB	5	102,32	102,36	4	-1	132	-12
IT0004675796	BNL 31/01/16	BBB-	29	100,65	101,14	143	77	31	66
XS0242820586	MB 3,75% 02/02/16	BBB-	70	102,48	102,53	42	36	19	25
XS0479357419	NORDEA FLOAT 02/02/16	AA-	24	100,81	0,00	30		48	
IT0004854482	UCG 05/02/16	BBB-	501	99,70	99,86	59	37	176	26
US38143USC61	GS 3,625% 07/02/16 in USD	BBB+	4	101,09	103,13	216	-50	195	-90
IT0006712274	BAR FLOAT 08/02/16	BBB+	10	100,11	102,22	206	-70	55	-81
IT0004887870	ISP 2,2% 08/02/16	BBB-	324	101,17	101,86	66	-23	3	-34
XS0412443052	VOLKS 7% 09/02/16	A	2	105,25	105,29	15	10	23	-2
XS0412968876	SHELL 4,5% 09/02/16	AA	3	103,18	103,77	34	-40	35	-51
IT0004310626	UCG 11/02/16	BBB-	68	103,27	103,29	47	44	-9	33
IT0005086068	BOT ZC 12/02/16	BBB-	522	99,98	99,99	3	2	41	-10
IT0004313844	MB FLOAT 15/02/16	BBB-	370	99,59	99,64	53	46	54	35
IT0004565781	UCG FLOAT 16/02/16	BBB-	210	101,12	101,21	66	54	-6	43
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	17	103,52	103,56	34	29	21	-11
XS0241120715	BEI 17/02/16	AAA	31	100,52	100,70	33	10	13	-1
IT0004007537	BNL FLOAT 17/02/16	BBB-	1	99,88	99,99	25	11	-11	-1
XS0245166367	GE FLOAT 22/02/16	AA-	120	100,07	100,11	1	-4	207	-16
XS0483310503	BAR FLOAT 26/02/16	BBB+	0	100,01	101,08	220	86	72	74
IT0004574023	UCG FLOAT 26/02/16	BBB-	5	101,17	0,00	84		12	
IT0004576978	ENEL 3,5% 26/02/16	BBB	633	102,64	102,65	25	24	5	11
IT0004576994	ENEL FLOAT 26/02/16	BBB	444	100,45	100,50	18	12	43	-1
IT0004568371	UBI 3,15% 26/02/16	BBB-	197	102,10	102,29	55	33	105	20
IT0004687262	BNL STEP 28/02/16	BBB-	22	102,28	103,02	118	30	131	18
IT0004687056	BNL FLOAT 28/02/16	BBB-	1	100,54	102,42	144	-84	221	-96
IT0004952641	MPS 3% 02/03/16	B-	34	100,54	100,83	233	198	216	185
IT0004882970	MPS 3% 04/03/16	B-	88	100,58	100,85	229	196	219	183
IT0004883218	MPS 3,4% 04/03/16	B-	27	100,88	101,18	232	196	237	183
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	4	100,50	101,20	278	194	222	152
IT0004881469	MPS 3,5% 04/03/16	B-	27	100,94	101,23	235	200	244	187
IT0004698178	DEXIA 4,85% 07/03/16	BB-	319	101,86	101,90	257	251	44	238
IT0004572167	UBI FLOAT 05/03/16	BBB-	475	101,28	101,35	57	49	51	36
XS0573073235	ISP FLOAT 11/03/16	BBB-	7	101,78	102,14	65	23	-38	10
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	341	100,42	100,44	-24	-27	135	-40
IT0006602871	BOA ML 13/03/16	BBB+	17	103,68	104,22	149	87	-10	74
IT0005091472	BOT ZC 14/03/16	BBB-	486	99,97	99,98	3	2	-25	-12
XS0503331323	BEI 2,625% 15/03/16	AAA	145	102,36	102,40	-11	-16	-6	-29
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	4	101,61	101,64	37	33	64	-9
US38141GEG55	GS FLOAT 22/03/16 in USD	BBB+	18	99,83	100,23	107	61	77	18
IT0004582836	ISP FLOAT 22/03/16	BBB-	50	99,51	0,00	91		51	
XS0497249184	CITI FLOAT 29/03/16	BBB+	3	102,10	102,60	66	11	65	-4
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	11.830	101,97	101,98	79	78	8	63
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	11.830	101,97	101,98	79	78	53	63
IT0004898281	BNL FLOAT 28/03/16	BBB-	2	101,05	101,18	23	8	83	-6
XS0750396383	ISP 30/03/16	BBB-	20	99,39	0,00	68		9	
XS0599093043	BNP 31/03/16	A+	23	101,28	0,00	98		16	
IT0004694482	BNL FLOAT 31/03/16	BBB-	25	100,37	100,50	24	9	61	-5
IT0004701568	BP 4,75% 31/03/16	BBB+	40	104,01	104,07	30	24	38	9
IT0004587496	UCG FLOAT 31/03/16	BBB-	74	101,12	101,25	75	61	22	46
XS0487908104	RBS 31/03/16	BBB+	21	99,53	99,60	52	45	117	30
IT0006718842	SOC GEN 31/03/16	A	38	102,37	102,76	37	-5	62	-20
IT0004695950	BNL STEP 31/03/16	BBB-	30	102,39	104,61	132	-104	43	-119
IT0004697022	UCG FLOAT 31/03/16	BBB-	121	102,10	102,22	77	64	99	49
IT0004801772	ISP FLOAT 03/04/16	BBB-	234	103,11	105,02	58	-141	167	-155
IT0004895352	UBI STEP 05/04/16	BBB-	156	102,60	102,88	114	84	59	69
IT0006713264	BAR STEP 08/04/16	BBB+	2	101,97	102,94	182	79	64	64
IT0004803505	UCG 4,15% 11/04/16	BBB-	57	103,16	103,66	74	22	59	7
IT0004803497	UCG 11/04/16	BBB-	121	101,86	102,04	79	60	95	45
IT0004898497	ISP 2,75% 10/04/16	BBB-	400	101,86	0,00	74		-6	
DE000DB08ME7	DB 11/04/16	A-	8	98,98	99,25	110	81	51	66
XS0250338844	ING FLOAT 11/04/16	A-	9	100,05	100,13	9	1	1	-15
IT0004586472	ISP FLOAT 12/04/16	BBB-	142	102,03	102,34	67	34	-11	19
XS0250971222	MS FLOAT 13/04/16	BBB+	75	100,17	100,24	16	9	52	-6
IT0005105132	BOT ZC 14/04/16	BBB-	927	99,96	99,97	4	3	-27	-13
IT0004591456	UCG FLOAT 15/04/16	BBB-	83	101,78	102,00	67	44	-12	29
XS0425743506	BEI 3,5% 15/04/16	AAA	228	103,42	103,47	-11	-16	-6	-32
IT0004712748	BTP 3,75% 15/04/16	BBB-	4.435	103,51	103,52	4	3	51	-12
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	363	100,22	100,25	39	36	0	-9
IT0004594658	ISP FLOAT 19/04/16	BBB-	60	101,93	102,93	67	-35	15	-51
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	2	103,56	103,73	16	-1	-34	-17
XS0497460591	NORDEA 23/04/16	AA-	131	99,76	99,87	32	20	24	4
FR0010288357	OAT 3,25% 25/04/16	AA	10	103,34	103,36	-17	-20	-33	-36
IT0004707698	BNL FLOAT 29/04/16	BBB-	32	100,24	100,45	40	19	-10	2

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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
IT0004709629	BNL IL 29/04/16	BBB-	10	100,66	101,66	-17	-116	-33	-133
IT0005020778	CTZ ZC 29/04/16	BBB-	2.674	99,94	99,95	6	5	-10	-11
IT0004709611	BNL STEP 29/04/16	BBB-	50	102,68	104,57	124	-62	107	-78
ES00000122X5	BONOS 3,25% 30/04/16	BBB	21	103,17	103,21	5	1	-12	-15
IT0004809932	UCG 30/04/16	BBB-	422	100,78	100,97	65	45	48	29
IT0004809577	MPS FLOAT 30/04/16	B-	3	100,24	0,00	241		224	
IT0004591795	ISP FLOAT 04/05/16	BBB-	242	102,05	103,05	68	-30	51	-47
IT0004808710	ISP 3,8% 04/05/16	BBB-	115	102,85	103,00	92	77	75	60
XS0491548870	DB 04/05/16	A-	141	99,75	99,85	25	15	8	-2
XS0586129958	BAR IL 06/05/16	BBB+	0	102,85	105,38	334	80	317	63
XS0615774329	BNP FLOAT 11/05/16	A+	0	101,53	101,94	124	83	107	66
IT0006719378	SOC GEN IL 13/05/16	A	48	102,66	103,66	15	-79	-2	-96
IT0004909005	ISP 2,5% 15/05/16	BBB-	112	101,61	102,09	92	46	75	29
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.373	102,25	102,26	7	6	-10	-11
IT0004908858	ISP 3% 15/05/16	BBB-	228	102,13	102,87	91	21	74	4
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	40	102,11	102,15	44	40	-4	-8
IT0004908478	UBI 24/05/16	BBB-	4	100,13	100,30	92	76	75	59
IT0004923113	ISP 2% 30/05/16	BBB-	20	101,03	101,40	103	68	86	51
IT0006714403	BAR FLOAT 28/05/16	BBB+	3	101,71	102,10	40	4	23	-13
IT0004923097	ISP 1,7% 30/05/16	BBB-	18	100,74	101,16	100	61	83	44
IT0004717002	BNL FLOAT 31/05/16	BBB-	13	100,16	100,39	39	18	22	1
IT0004719032	BNL STEP 31/05/16	BBB-	21	103,37	104,36	118	28	101	11
IT0004607302	UCG FLOAT 31/05/16	BBB-	803	99,27	99,30	69	66	52	49
IT0004716871	ISP FLOAT 31/05/16	BBB-	158	100,07	100,28	88	68	71	51
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	3	104,93	105,00	14	8	-3	-9
IT0004920473	BNL FLOAT 31/05/16	BBB-	10	101,19	101,42	38	16	21	-1
IT0004712565	ISP FLOAT 01/06/16	BBB-	11	102,68	0,00	68		52	
XS0602852096	BAR IL 03/06/16	BBB+	0	100,13	102,26	282	81	265	64
IT0004814973	ISP 4% 05/06/16	BBB-	179	103,17	103,39	105	85	88	68
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	20	100,53	100,55	-23	-25	-40	-42
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	1.296	104,13	104,20	47	41	30	24
IT0004816937	UCG 5% 12/06/16	BBB-	56	104,53	104,83	86	60	69	43
IT0004066681	BNL 4,292% 13/06/16	BBB-	21	104,25	0,00	44		27	
IT0004815715	UBI 3,8% 15/06/16	BBB-	128	102,91	103,31	116	81	99	64
IT0005023053	MPS 1,5% 16/06/16	B-	25	99,48	99,83	197	165	180	148
IT0004708274	ISP FLOAT 16/06/16	BBB-	19	102,41	102,50	96	88	79	71
DE0001134468	BUND 6% 20/06/16	AAA	15	107,00	107,08	-20	-27	-37	-44
NL0009056563	RBS ZC 26/06/16	BBB+	19	99,43	99,90	50	9	33	-8
IT0004618507	DEXIA 3,6% 28/06/16	BB-	208	101,07	101,20	263	252	246	235
IT0004618499	DEXIA 28/06/16	BB-	41	98,95	99,00	162	158	145	141
IT0004733769	ISP FLOAT 30/06/16	BBB-	21	102,19	0,00	68		51	
XS0516340121	BEI STEP 30/06/16	AAA	53	102,62	0,00	17		0	
IT0004736713	BNL 3,55% 30/06/16	BBB-	208	103,57	103,81	45	24	28	7
IT0004616014	UCG FLOAT 30/06/16	BBB-	152	101,51	101,62	78	69	61	52
IT0004728066	BNL FLOAT 30/06/16	BBB-	25	100,17	100,42	40	18	23	1
IT0004614696	ISP FLOAT 30/06/16	BBB-	6	99,70	0,00	63		46	
IT0004727613	BNL STEP 30/06/16	BBB-	7	103,42	0,00	121		104	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	50	100,36	100,54	11	-4	-6	-21
IT0004727662	ISP 30/06/16	BBB-	220	98,18	98,73	160	112	143	95
IT0004518715	CCT FLOAT 01/07/16	BBB-	16.239	100,30	100,31	-18	-19	-35	-36
DE0001135309	BUND 4% 04/07/16	AAA	36	104,95	104,98	-24	-26	-41	-43
IT0004727167	ISP FLOAT 04/07/16	BBB-	94	100,05	100,16	90	81	73	64
XS0787655009	ISP 4,5% 04/07/16	BBB-	63	103,99	104,37	103	72	86	55
IT0004931355	ISP 1,75% 10/07/16	BBB-	32	100,84	103,22	103	-94	86	-111
IT0004931249	ISP 2,2% 10/07/16	BBB-	40	101,34	102,47	105	11	88	-6
IT0004736325	BNL FLOAT 13/07/16	BBB-	29	100,66	100,91	39	18	22	1
IT0004821499	MB 4,45% 13/07/16	BBB-	52	104,18	104,51	90	63	73	46
XS0630398534	BEI 2,875% 15/07/16	AAA	3	103,57	103,63	-11	-16	-28	-33
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	13	101,96	101,98	47	46	-6	-8
EU000A1G0AA6	EFSF 2,75% 18/07/16	AA	39	103,40	103,45	-7	-11	-25	-29
DE000A1G7EH9	BMW 1,25% 20/07/16	A	3	101,31	101,37	16	11	-1	-6
XS0640461793	BNP 20/07/16	A+	45	103,16	0,00	38		21	
XS0258132272	BEI IL 21/07/16	AAA	136	100,00	100,15	16	4	-1	-13
XS0133144898	ITA 5,75% 25/07/16	BBB-	33	106,76	106,89	20	10	3	-7
XS0618580590	BEI FLOAT 27/07/16	AAA	166	100,16	100,31	-12	-24	-29	-41
IT0004746779	BNL 3,5% 29/07/16	BBB-	15	103,76	104,02	44	24	27	6
IT0004739782	ISP FLOAT 29/07/16	BBB-	24	100,37	100,90	94	51	77	34
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	12	102,08	102,65	130	84	113	67
IT0004746647	BNL FLOAT 29/07/16	BBB-	23	100,68	100,94	39	18	22	1
ES00000123W5	BONOS 3,3% 30/07/16	BBB	24	104,04	104,11	4	-1	-13	-18
IT0004019581	BTP 3,75% 01/08/16	BBB-	3.303	104,59	104,59	6	5	-11	-12
IT0004939119	BNL 2% 31/07/16	BBB-	25	101,91	102,17	45	25	28	7
IT0004826837	ISP FLOAT 01/08/16	BBB-	154	104,88	0,00	83		66	
IT0004620867	UCG FLOAT 30/07/16	BBB-	61	101,93	102,02	78	71	61	54
IT0004747538	ISP 05/08/16	BBB-	45	99,16	99,85	169	113	152	95
IT0004940042	ISP 2,7% 07/08/16	BBB-	124	102,03	102,58	107	64	90	47

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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
IT0004825714	MPS 4,6% 06/08/16	B-	28	102,67	102,95	244	221	227	204
IT0004937816	DB 2,5% 08/08/16	A-	7	101,73	102,04	111	86	93	69
IT0004940026	ISP 2,35% 07/08/16	BBB-	52	101,60	102,14	106	64	89	47
IT0004825763	MPS 4,45% 06/08/16	B-	25	102,50	102,74	242	223	225	206
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	240	99,99	100,06	51	45	-6	-11
IT0004743875	MB 3,7% 16/08/16	BBB-	4	103,46	0,00	97		80	
IT0004690126	ISP 4,375% 16/08/16	AA	0	105,34	105,56	20	4	3	-14
IT0005044976	CTZ ZC 30/08/16	BBB-	4.110	99,89	99,89	9	9	-9	-9
IT0004841513	ISP STEP 31/08/16	BBB-	9	104,90	105,48	107	64	90	47
XS0811450757	MB 12/09/16	BBB-	8	102,09	102,55	91	58	74	40
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	65	106,16	106,21	55	51	-4	-8
XS0452187759	ENEL 4% 14/09/16	BBB	10	105,00	105,15	31	21	14	3
IT0004682107	BTP IL 15/09/16	BBB-	367	104,11	104,18	63	58	45	41
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	3	105,68	105,73	-15	-19	-33	-36
IT0004702251	MPS 4,875% 15/09/16	BBB+	400	105,88	106,02	54	44	36	26
IT0004761950	BTP 4,75% 15/09/16	BBB-	1.360	106,34	106,36	9	7	-8	-10
IT0004953359	ISP 2,5% 18/09/16	BBB-	146	102,01	103,99	102	-39	85	-56
IT0004953367	ISP 2,2% 18/09/16	BBB-	52	101,56	102,10	105	66	88	49
XS0619513269	GBLB 23/09/16	BBB-	207	97,51	97,73	185	168	167	151
IT0004849276	UCG 4,25% 28/09/16	BBB-	58	104,64	104,70	90	86	73	69
IT0004759632	BNL FLOAT 30/09/16	BBB-	20	100,35	100,65	39	18	22	1
IT0004632862	UBI STEP 30/09/16	BBB-	385	103,20	103,29	76	70	59	53
NL0009537851	RBS STEP 30/09/16	BBB+	51	105,14	0,00	49		32	
NL0009537943	RBS 30/09/16	BBB+	80	103,39	105,00	57	-54	40	-72
IT0004638653	UCG FLOAT 30/09/16	BBB-	232	102,13	102,25	82	74	65	56
XS0529330218	ISP 30/09/16 (option on USD)	BBB-	30	128,50	129,50	-1581	-1624	-1598	-1641
NL0009061357	RBS 4,3% 08/10/16	BBB+	88	105,37	106,30	53	-10	36	-27
XS0615801742	MB 4,625% 11/10/16	BBB-	50	105,71	105,84	62	53	44	35
XS0270800815	MS 4,375% 12/10/16	BBB+	20	105,86	106,00	29	19	11	2
XS0674612311	BNP 12/10/16	A+	10	99,05	99,55	66	31	49	14
IT0004640212	UBI FLOAT 13/10/16	BBB-	38	101,06	101,70	116	71	98	54
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	28	100,95	101,00	58	55	-4	-7
XS0679564947	BNP 14/10/16	A+	179	99,15	99,49	59	35	42	18
XS0272359489	BEI 3,875% 15/10/16	AAA	75	105,78	105,82	-10	-13	-27	-30
IT0004960040	ISP 2,3% 16/10/16	BBB-	114	101,88	103,99	99	-43	81	-61
IT0004960057	ISP 2,6% 16/10/16	BBB-	60	102,22	102,77	105	68	87	50
IT0001267217	ISP 19/10/16	BBB-	25	105,70	106,50	151	98	134	81
IT0004851728	UBI STEP 19/10/16	BBB-	3	105,94	106,24	112	92	95	75
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	17.338	103,36	103,36	111	111	94	94
FR0000187361	OAT 5% 25/10/16	AA	203	107,64	107,66	-17	-18	-35	-36
XS0909787300	VOLKS 1% 26/10/16	A	6	101,16	101,21	21	18	4	0
IT0006716317	RBS 26/10/16	BBB+	74	99,91	99,95	54	51	36	34
XS0272770396	GE 4,125% 27/10/16	AA-	97	105,84	105,94	17	10	-1	-7
XS0550667876	CS STEP 29/10/16	A-	4	103,28	103,43	48	38	30	20
IT0004963663	BNL FLOAT 31/10/16	BBB-	35	101,04	0,00	39		22	
IT0004532187	ISP FLOAT 30/10/16	BBB-	593	102,41	102,77	76	53	59	35
IT0004644602	UCG FLOAT 29/10/16	BBB-	284	102,42	102,58	86	75	68	58
ES00000123J2	BONOS 4,25% 31/10/16	BBB	142	106,30	106,33	2	0	-15	-17
IT0003745400	ISP 4,1% 02/11/16	BBB-	9	104,52	105,16	104	62	86	45
XS0463509959	A2A 4,5% 02/11/16	BBB-	40	106,16	106,30	36	27	19	10
IT0005053456	MPS 1,1% 03/11/16	B-	26	98,30	98,56	226	208	209	191
IT0006716762	RBS 04/11/16	BBB+	55	99,89	100,00	51	44	34	26
IT0004767049	ISP FLOAT 04/11/16	BBB-	26	105,02	105,78	97	48	80	30
IT0006716580	HSBC 04/11/16	A+	85	99,80	0,00	20		2	
IT0004960826	BTP 2,75% 15/11/16	BBB-	160	104,05	104,07	10	8	-8	-9
IT0004965841	MPS 3% 18/11/16	B-	98	100,73	100,96	251	236	234	218
IT0004854623	MPS 4,1% 19/11/16	B-	2	102,42	102,67	249	233	232	215
IT0004851710	UBI FLOAT 23/11/16	BBB-	119	103,01	103,20	99	87	82	70
XS0467864160	ISP 3,75% 23/11/16	BBB-	270	104,86	104,92	60	56	42	38
IT0004967383	UCG 2,3% 29/11/16	BBB-	389	102,28	102,40	83	75	65	58
IT0004969272	BNL FLOAT 29/11/16	BBB-	15	101,10	101,43	39	18	21	0
XS0551319964	NORDEA STEP 30/11/16	AA-	29	103,25	103,43	33	22	15	4
IT0004865033	ISP 3% 30/11/16	BBB-	10	103,02	103,70	106	63	88	45
IT0004776438	BNL 30/11/16	BBB-	9	101,55	102,54	100	37	83	20
IT0004967276	MPS 2,8% 02/12/16	B-	448	100,40	100,67	254	236	236	219
IT0006717141	HSBC 03/12/16	A+	79	99,72	0,00	24		7	
IT0004774995	ISP FLOAT 05/12/16	BBB-	7	104,54	105,16	105	66	87	49
IT0004866361	ISP 3,25% 04/12/16	BBB-	117	103,46	103,90	104	77	86	59
IT0006506007	BEI ZC 06/12/16	AAA	48	99,80	99,98	13	2	-5	-16
IT0001288155	UCG STEP 09/12/16	BBB-	21	135,82	136,07	100	88	82	71
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	49	103,99	104,05	63	60	-5	-8
IT0006709056	BAR FLOAT 15/12/16	BBB+	10	99,35	99,88	86	53	68	35
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	6	100,80	100,85	62	59	-5	-9
IT0004987191	BTP 1,5% 15/12/16	BBB-	1.796	102,24	102,26	11	10	-7	-8
DE0001137487	SCHATZ 0% 16/12/16	AAA	50	100,35	100,39	-22	-24	-39	-42
XS0460430142	ISP 18/12/16	BBB-	664	102,07	102,09	71	70	53	52

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XS0543567571	RBS 17/12/16	BBB+	18	98,74	99,29	123	89	106	71
XS0607790077	GBLB Depfa FLOAT 20/12/16	A-	152	100,55	100,77	215	202	198	184
IT0004654171	ISP FLOAT 21/12/16	BBB-	3	102,08	0,00	71		53	
IT0004296833	UCG 21/12/16	BBB-	16	102,25	102,69	110	83	92	65
IT0006721630	SOC GEN 22/12/16	A	3	98,63	99,63	85	23	67	5
IT0006717349	RBS 23/12/16	BBB+	41	103,96	0,00	56		38	
IT0004555576	ISP FLOAT 23/12/16	BBB-	420	103,02	103,24	98	84	80	67
IT0004781362	ISP FLOAT 28/12/16	BBB-	97	108,00	108,20	104	92	86	74
XS0713839206	BNP 29/12/16	A+	2	98,50	0,00	92		74	
XS0712970127	BNP 29/12/16	A+	185	98,95	99,49	64	31	46	13
IT0004974322	ISP 1,8% 30/12/16	BBB-	20	101,09	103,00	113	-1	95	-19
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.062	102,84	102,94	78	72	60	54
IT0004980071	BNL FLOAT 30/12/16	BBB-	21	101,16	101,51	39	18	21	0
XS0857702095	ISP FLOAT 31/12/16	BBB-	29	102,51	0,00	62		45	
IT0006717331	RBS 04/01/17	BBB+	51	100,08	100,10	51	50	34	32
DE0001135317	BUND 3,75% 04/01/17	AAA	20	106,65	106,68	-22	-24	-40	-41
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	26	107,08	107,16	67	63	-4	-8
XS0478931354	BMW 3,875% 18/01/17	A	0	106,21	106,24	23	21	5	3
IT0004872765	ISP 18/01/17	BBB-	118	103,25	103,97	106	65	89	47
DE000A1C9VQ4	DAIMLER 4,125% 19/01/17	A-	1	106,66	106,70	22	20	4	2
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	10	109,86	109,91	22	20	5	2
XS0480903466	CS 3,875% 25/01/17	A-	20	105,96	106,45	40	13	22	-5
DE000A1EWK3	KFW FLOAT 26/01/17	AAA	237	100,16	100,55	-9	-32	-27	-49
XS0441736625	BEI FLOAT 27/01/17	AAA	358	100,62	100,66	-16	-18	-34	-36
IT0004984610	BNL FLOAT 31/01/17	BBB-	3	100,96	101,32	39	18	21	1
IT0004874985	UBI STEP 31/01/17	BBB-	34	104,33	104,78	137	112	119	94
IT0004886286	BNL FLOAT 31/01/17	BBB-	3	102,09	102,45	39	18	21	0
IT0004669575	UCG FLOAT 31/01/17	BBB-	369	102,83	103,00	100	90	82	73
XS0549765856	BAR FLOAT 31/01/17	BBB+	1	100,95	101,95	74	17	57	-1
IT0004887276	UCG 31/01/17	BBB-	443	99,22	99,32	90	84	72	66
IT0004882764	ISP 31/01/17	BBB-	24	98,74	98,94	73	61	55	43
IT0004164775	BTP 4% 01/02/17	BBB-	3.512	106,73	106,76	13	12	-5	-6
IT0004672199	ISP IL 03/02/17	BBB-	53	101,07	103,10	114	-1	96	-19
IT0004983612	MPS 03/02/17 in USD	B-	39	96,88	98,70	412	301	340	228
IT0004983661	MPS 2,5% 03/02/17	B-	123	100,32	100,48	231	222	213	204
IT0004983554	MPS 2,75% 03/02/17	B-	4	100,56	100,79	242	229	224	211
IT0004785314	ISP FLOAT 06/02/17	BBB-	209	106,19	107,01	79	33	61	16
IT0004983059	ISP 1,75% 10/02/17	BBB-	74	101,40	101,75	95	75	77	57
XS0747771128	TERNA 4,125% 17/02/17	BBB	50	106,59	106,77	42	32	24	14
XS0413806596	SIEMENS 5,125% 20/02/17	A+	79	108,83	109,07	20	7	2	-11
IT0006515628	BEI 2,53734% 20/02/17	AAA	118	38,99	39,49	83	10	65	-8
XS0729798263	BNP 20/02/17	A+	7	98,57	99,00	80	56	62	38
IT0004677008	ISP 21/02/17	BBB-	28	97,90	98,16	119	104	101	86
IT0004991987	MPS 3,75% 24/02/17	B-	12	102,15	102,45	252	236	234	218
IT0005089955	CTZ ZC 27/02/17	BBB-	7.747	99,73	99,74	15	14	-3	-4
XS0738924900	MS 28/02/17	BBB+	35	100,00	0,00	94		76	
XS0750763806	ISP 5% 28/02/17	BBB-	40	107,84	107,99	65	57	47	39
IT0004690092	UCG FLOAT 28/02/17	BBB-	11	104,03	104,32	111	95	93	77
IT0004680804	UCG FLOAT 28/02/17	BBB-	97	103,76	103,83	100	97	83	79
IT0004992274	BNL FLOAT 28/02/17	BBB-	1	101,00	101,38	39	19	21	1
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB-	509	98,31	98,60	94	78	76	60
IT0004584204	CCT FLOAT 01/03/17	BBB-	5.451	100,36	100,38	-13	-14	-31	-32
XS0491042353	GE 4,25% 01/03/17	AA-	55	107,20	107,54	28	11	10	-7
XS0212843352	GS 02/03/17	BBB+	24	99,69	100,05	75	55	57	37
IT0004793789	ISP FLOAT 02/03/17	BBB-	50	104,44	105,05	93	60	75	42
XS0213927667	ISP FLOAT 03/03/17	BBB-	34	99,42	99,59	46	37	28	19
XS0490739686	BEI 3,125% 03/03/17	AAA	99	105,93	105,99	-11	-15	-29	-32
IT0004682545	ISP STEP 03/03/17	BBB-	912	105,73	105,87	97	90	79	72
IT0004572811	ISP FLOAT 04/03/17	BBB-	1.223	102,06	102,34	86	71	68	53
IT0004882962	MPS FLOAT 04/03/17	B-	61	101,80	101,92	222	216	204	198
XS0754588787	UCG 4,875% 07/03/17	BBB-	75	107,65	107,79	67	60	49	42
IT0004992282	ISP 1,5% 10/03/17	BBB-	56	100,60	100,78	117	107	99	89
DE0001137495	SCHATZ 0% 10/03/17	AAA	500	100,40	100,43	-22	-23	-40	-41
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	26	101,89	101,97	72	68	-4	-8
IT0004992209	MPS 3% 21/03/17	B-	39	101,16	101,34	236	227	218	209
IT0004992779	MPS 2,65% 21/03/17	B-	174	100,40	100,54	243	235	225	217
IT0004992613	MPS 2,5% 21/03/17	B-	274	100,20	100,33	239	232	221	214
IT0004992662	MPS 2,75% 21/03/17	B-	112	100,66	100,90	239	226	221	208
IT0004979081	UCG 2% 27/03/17	BBB-	64	102,11	102,25	87	80	69	62
IT0005001984	BNL 1,35% 25/03/17	BBB-	25	101,66	102,06	47	26	29	8
IT0004899321	BNL FLOAT 28/03/17	BBB-	6	102,75	103,75	54	2	36	-16
IT0006718750	RBS 28/03/17	BBB+	20	102,88	103,90	146	93	128	75
IT0004896178	UCG 28/03/17	BBB-	330	98,51	98,62	94	88	76	70
IT0004689755	MB FLOAT 31/03/17	BBB-	533	104,47	104,50	75	74	57	56
XS0736025056	ISP IL 30/03/17	BBB-	10	103,63	0,00	106		88	
IT0004800915	ISP FLOAT 03/04/17	BBB-	91	103,70	103,80	99	94	81	76
IT0004804933	ISP FLOAT 03/04/17	BBB-	62	104,88	105,63	115	77	97	59

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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
XS1052683353	BMW FLOAT 04/04/17	A	42	100,26	100,50	16	4	-2	-14
XS0592626880	DB 06/04/17	A-	16	99,42	0,00	65		47	
IT0005001406	ISP 1,4% 09/04/17	BBB-	74	100,50	100,69	114	104	96	86
XS0596124767	ISP IL 13/04/17	BBB-	230	101,25	102,00	51	12	32	-6
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	112	100,28	100,33	73	71	-7	-9
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	46	106,19	106,36	21	13	3	-5
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	21.164	103,82	103,84	88	87	69	68
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	21.164	103,82	103,84	87	86	69	68
FR0010415331	OAT 3,75% 25/04/17	AA	25	107,71	107,73	-15	-16	-33	-34
XS0986090164	UBI 2,75% 28/04/17	BBB-	40	103,83	103,97	79	72	61	54
XS0763010344	BNP FLOAT 30/04/17	A+	7	100,65	101,20	71	44	53	26
ES0000012412	BONOS 2,1% 30/04/17	BBB	70	103,99	104,05	9	7	-9	-12
IT0004793474	BTP 4,75% 01/05/17	BBB-	1.570	109,08	109,12	18	16	0	-2
IT0005009763	BNL FLOAT 30/04/17	BBB-	13	100,69	0,00	60		42	
GB00B6HZ5375	RBS IL 29/04/17	BBB+	5	102,59	104,50	166	72	148	53
IT0005009789	BNL 1,5% 30/04/17	BBB-	20	101,64	102,05	67	47	49	28
IT0004708472	UCG FLOAT 29/04/17	BBB-	104	104,82	104,98	102	94	84	76
XS0605994242	MB 29/04/17	BBB-	92	99,13	99,50	89	70	70	51
IT0004809551	MPS 5% 30/04/17	B-	7	104,95	105,25	244	229	226	211
IT0004809585	MPS 4,4% 30/04/17	B-	5	103,70	104,10	248	228	230	210
NL0009403229	RBS 03/05/17	BBB+	14	99,21	99,95	84	47	66	29
IT0004703952	ISP STEP 03/05/17	BBB-	146	106,30	107,16	104	63	86	44
IT0004808702	ISP FLOAT 04/05/17	BBB-	31	102,24	103,09	101	59	83	41
DE000A1MA9V5	DAIMLER 2% 05/05/17	A-	5	103,49	103,53	25	23	7	5
IT0004812142	UCG 4% 09/05/17	BBB-	88	105,82	106,61	106	68	88	50
IT0005012536	MPS 2,5% 12/05/17	B-	198	100,11	100,24	244	238	226	219
IT0005012403	MPS 2% 12/05/17	B-	72	99,83	100,08	209	196	190	178
IT0005012635	MPS 2,6% 12/05/17	B-	60	100,27	100,47	246	236	228	218
EU000A1G0AK5	EFSF 2% 15/05/17	AA	5	104,19	104,26	-6	-10	-25	-28
IT0005010415	ISP 1,2% 15/05/17	BBB-	56	100,03	100,47	118	96	100	78
XS0782708456	VOLKS 1,875% 15/05/17	A	0	103,16	103,23	31	28	13	9
IT0005023459	BTP 1,15% 15/05/17	BBB-	828	101,98	102,04	17	14	-1	-4
XS0300196879	ISP FLOAT 18/05/17	BBB-	67	99,19	99,30	50	44	31	26
IT0004713852	UCG FLOAT 20/05/17	BBB-	10	102,15	102,56	69	49	51	31
IT0004828361	BNL 23/05/17	BBB-	5	100,08	0,00	111		93	
IT0004838287	BNL 23/05/17	BBB-	8	100,39	101,38	116	67	98	49
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	19	108,90	108,95	78	75	-6	-9
IT0004920374	BNL 31/05/17	BBB-	122	98,90	100,65	97	11	78	-7
XS0620627033	ISP 31/05/17	BBB-	4	99,62	100,00	64	45	45	27
IT0004920481	BNL FLOAT 31/05/17	BBB-	6	101,87	0,00	59		40	
IT0004713787	MB FLOAT 31/05/17	BBB-	581	105,36	105,44	85	81	67	63
IT0004717333	ISP STEP 31/05/17	BBB-	186	106,52	107,19	109	78	91	60
IT0004703317	BP 31/05/17	BB-	37	104,70	104,80	193	188	175	170
IT0004820426	BTP 4,75% 01/06/17	BBB-	572	109,42	109,45	20	18	1	0
GB00B6HZ3R74	RBS 02/06/17	BBB+	0	97,80	98,00	108	98	90	80
IT0004814098	ISP FLOAT 05/06/17	BBB-	6	104,14	105,02	104	62	85	43
XS0626808496	GE 3,625% 15/06/17	AA-	63	107,06	107,15	27	23	8	4
XS0626808223	GE FLOAT 15/06/17	AA-	190	101,38	101,48	14	10	-4	-9
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.561	104,97	105,04	10	7	-9	-12
XS0304508921	ISP 4,75% 15/06/17	BBB-	17	108,34	108,72	75	58	57	40
IT0005024275	MPS 1,9% 16/06/17	B-	13	99,55	100,75	212	154	193	135
XS0306644344	ENEL 5,25% 20/06/17	BBB	50	110,10	110,28	46	39	28	20
IT0006714858	BAR FLOAT 26/06/17	BBB+	2	102,45	105,00	129	11	110	-8
IT0004931371	BNL 28/06/17	BBB-	79	98,26	98,50	82	71	63	52
XS0789997649	ISP FLOAT 29/06/17	BBB-	15	105,19	0,00	80		62	
XS0789291548	BNP FLOAT 29/06/17	A+	36	102,30	102,64	33	17	14	-2
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	15	99,97	0,00	108		89	
IT0004725914	UCG FLOAT 30/06/17	BBB-	72	104,38	104,63	108	96	89	77
IT0004611932	ISP FLOAT 30/06/17	BBB-	600	98,92	99,08	86	78	67	60
IT0006715483	BAR 30/06/17	BBB+	250	100,19	100,20	31	31	13	12
IT0005021131	MPS 2% 30/06/17	B-	80	99,98	100,17	201	192	182	173
IT0005021099	MPS 2% 30/06/17	B-	86	99,64	100,20	217	190	198	172
IT0004614654	ISP 30/06/17	BBB-	3	104,25	0,00	75		56	
IT0005021214	MPS 2% 30/06/17	B-	20	99,64	100,15	217	193	198	174
IT0005025363	ISP 1% 03/07/17	BBB-	5	99,71	0,00	114		95	
XS0787655181	ISP FLOAT 04/07/17	BBB-	14	106,13	107,05	99	57	80	38
IT0004727274	ISP 4,1% 04/07/17	BBB-	266	106,80	107,08	91	79	72	60

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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
DE0001135333	BUND 4,25% 04/07/17	AAA	59	109,64	109,71	-19	-22	-38	-41
XS0514557973	ISP 12/07/17	BBB-	106	102,58	102,96	80	63	61	44
IT0006715608	BAR FLOAT 17/07/17	BBB+	5	98,30	0,00	155		136	
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	56	95,70	96,19	421	397	333	309
DE000A1HJLN2	BMW 1% 18/07/17	A	1	101,54	101,61	30	27	11	8
IT0005026148	MPS 1,35% 18/07/17	B-	41	97,84	98,42	236	209	217	190
IT0004723893	BP 21/07/17	BB-	54	104,50	104,66	192	185	173	166
XS0554704303	GBLB0 Rbs 25/07/17	A-	109	97,06	97,48	183	163	164	144
XS0554703834	GBLB1 Lloyds STEP 25/07/17	A-	23	103,01	104,14	220	168	200	149
XS0754809548	BEI FLOAT 27/07/17	AAA	36	101,32	101,54	-16	-25	-35	-44
IT0005026320	DB 1,25% 30/07/17	A-	11	100,61	101,18	97	72	78	52
IT0005029100	ISP 1% 31/07/17	BBB-	15	99,55	100,45	120	80	101	60
DE000UB2F5S4	UBS 4% 31/07/17	A	37	106,29	107,80	113	48	94	29
ES0000012783	BONOS 5,5% 30/07/17	BBB	212	112,01	112,07	12	10	-7	-9
IT0004826449	ISP 31/07/17	BBB-	10	105,37	0,00	82		62	
IT0004984198	UCG 2% 31/07/17	BBB-	165	102,10	102,16	104	102	85	82
IT0004740350	UCG FLOAT 31/07/17	BBB-	113	104,32	104,68	114	98	95	79
IT0004826852	ISP FLOAT 01/08/17	BBB-	30	107,17	108,10	107	67	88	47
IT0004841273	ISP 5,15% 01/08/17	BBB-	145	108,80	109,74	115	75	96	56
IT0003242747	BTP 5,25% 01/08/17	BBB-	3.082	111,26	111,29	22	20	2	1
IT0004619364	ISP FLOAT 03/08/17	BBB-	102	104,64	104,65	90	90	71	70
IT0004745581	ISP 4,2% 03/08/17	BBB-	4	106,97	0,00	104		85	
IT0004839020	MB 10/08/17	BBB-	18	102,29	0,00	105		86	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	10	100,29	100,34	87	85	-4	-6
XS0525459433	RBS 31/08/17	BBB+	288	99,65	100,31	63	34	43	15
IT0004626914	ISP FLOAT 01/09/17	BBB-	392	104,54	104,60	101	99	82	79
IT0004628050	ISP FLOAT 03/09/17	BBB-	13	105,12	105,13	78	77	58	58
US500769FG49	KFW 0,875% 05/09/17 in USD	AAA	4	99,54	100,21	108	78	14	-15
IT0004842701	ISP 5% 11/09/17	BBB-	21	108,89	109,60	115	86	95	66
IT0004842719	ISP FLOAT 12/09/17	BBB-	31	106,84	107,81	101	61	81	41
IT0004842685	ISP 5% 12/09/17	BBB-	244	108,90	109,82	115	78	95	58
IT0004750268	ISP 5,4% 12/09/17	BBB-	27	109,82	110,78	115	76	95	57
IT0004750615	UCG 13/09/17	BBB-	2.679	97,77	97,81	96	94	76	75
IT0004842677	ISP 5% 13/09/17	BBB-	12	108,96	109,92	113	74	93	54
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	151	100,55	100,62	89	86	-5	-8
IT0004085210	BTP IL 15/09/17	BBB-	264	106,79	106,89	82	79	63	59
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	318	110,47	110,51	-12	-13	-32	-33
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	300	95,16	95,56	433	414	339	320
IT0005039349	MPS 1,35% 15/09/17	B-	76	97,75	97,91	233	226	214	207
IT0004755119	UCG FLOAT 21/09/17	BBB-	67	100,00	100,80	96	62	76	42
GB00B641Y865	BAR FLOAT 29/09/17	BBB+	7	101,86	0,00	140		120	
IT0004739576	MPS 29/09/17	B-	127	103,51	103,63	289	283	269	264
XS0525426184	RBS 30/09/17	BBB+	306	99,61	100,27	65	37	45	17
IT0004846579	MPS 4,9% 01/10/17	B-	14	105,25	105,94	264	235	244	215
IT0004762586	UCG 30/09/17	BBB-	1.824	100,39	100,44	92	90	72	70
NL0009560010	RBS STEP 30/09/17	BBB+	3	104,36	0,00	129		109	
NL0009560002	RBS 30/09/17	BBB+	36	97,88	98,31	90	71	70	51
IT0004849300	ISP 4,8% 03/10/17	BBB-	114	108,76	109,50	110	81	90	61
IT0004633993	ISP FLOAT 04/10/17	BBB-	320	104,28	104,73	95	76	75	56
IT0004849342	ISP 4,8% 04/10/17	BBB-	102	108,87	109,84	106	68	86	48
IT0004849318	ISP 4,8% 05/10/17	BBB-	496	108,81	108,92	109	104	89	84
IT0004849334	ISP FLOAT 05/10/17	BBB-	82	107,02	107,70	102	75	82	55
IT0004760648	ENI FLOAT 11/10/17	A-	214	106,35	106,40	17	15	-3	-5
IT0004760655	ENI 4,875% 11/10/17	A-	258	110,90	110,98	37	34	17	14
IT0005043150	MPS 1,3% 13/10/17	B-	3	96,93	98,19	261	206	241	186
XS0535364680	RBS 29/10/17	BBB+	393	99,66	100,33	62	35	42	15
IT0004854060	UCG ZC 31/10/17	BBB-	652	97,28	97,34	112	110	92	89
IT0004867070	BTP 3,5% 01/11/17	BBB-	2.528	108,08	108,10	24	23	4	3
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	32.387	104,96	105,00	97	95	77	75
IT0001197083	UBI ZC 30/01/18	BBB-	119.000	96,24	96,60	143	128	121	107
IT0004273493	BTP 4,5% 01/02/18	BBB-	852	111,49	111,55	29	27	8	6
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB-	147	103,01	103,50	227	209	120	102
IT0004907843	BTP 3,5% 01/06/18	BBB-	2.029	109,70	109,76	33	31	10	8
IT0004361041	BTP 4,5% 01/08/18	BBB-	5.667	113,39	113,45	34	33	10	9
IT0004890882	BTP IL 15/09/18	BBB-	683	107,74	107,93	62	57	37	32
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB-	91	104,31	105,00	270	249	146	125
XS1051696398	MPS 3,625% 01/04/19	B-	580	103,44	103,71	268	261	240	232
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB-	432	106,70	106,85	284	281	138	135

Aggiornamento al 30/04/2015

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