

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
IT0004518574	UCG STEP 31/08/15	BBB	42	100,04	100,07	31	-178	45	-164
IT0004843097	BNL 2,2% 31/08/15	BBB	3	100,02	100,03	72	-1	86	13
IT0004628159	BNL 30/08/15	BBB	0	99,62	100,09	3239	-607	3253	-593
IT0004404965	CCT FLOAT 01/09/15	BBB-	398	100,00	100,02	16	-62	31	-48
IT0004839392	UCG 04/09/15	BBB	127	100,03	100,05	57	-24	71	-10
IT0004518582	UCG FLOAT 08/09/15	BBB	6	100,08	100,09	56	28	69	41
IT0004750250	ISP 5% 12/09/15	BBB	28	100,20	0,00	110		122	
XS0541454467	GE 2,875% 17/09/15	AA-	9	100,17	100,22	5	-75	16	-65
IT0004953342	ISP 1,7% 18/09/15	BBB	6	100,07	101,07	58	-1488	68	-1478
XS0520506428	DB 2% 20/09/15	BBB+	8	99,87	0,00	381		390	
IT0004583420	ISP 3,1% 22/09/15	BBB	50	100,18	0,00	65		74	
IT0004639289	BNL 2,5% 30/09/15	BBB	2	100,21	100,23	29	8	37	16
IT0004640766	BNL FLOAT 30/09/15	BBB	50	100,20	100,25	-123	-174	-115	-166
IT0004761307	ISP FLOAT 05/10/15	BBB	39	100,50	103,03	42	-1920	50	-1912
XS0229563886	BEI 14/10/15	AAA	5	100,10	100,13	25	2	31	9
XS0230228933	BEI 3,125% 15/10/15	AAA	6	100,44	100,50	-8	-51	-2	-44
IT0004960024	ISP 1,75% 16/10/15	BBB	5	100,16	0,00	59		66	
FR0010216481	OAT 3% 25/10/15	AA	3	100,51	100,54	-4	-25	1	-19
IT0004648777	BNL 2,6% 29/10/15	BBB	3	100,40	100,43	30	13	35	18
IT0004643000	UCG FLOAT 29/10/15	BBB	1	100,33	0,00	50		55	
XS0453676735	RABOBANK 2,68% 30/10/15	AA-	6	100,45	101,22	14	-404	20	-399
XS0455699263	RABOBANK FLOAT 30/10/15	AA-	13	99,97	100,81	28	-432	33	-427
IT0006707647	HSBC FLOAT 30/10/15	A	3	100,32	100,34	20	9	25	14
IT0004656275	BTP 3% 01/11/15	BBB-	359	100,55	100,55	2	1	7	6
IT0004766363	BNL FLOAT 31/10/15	BBB	4	100,29	100,35	-59	-90	-54	-86
ES00000123P9	BONOS 3,75% 31/10/15	BBB	55	100,68	100,71	8	-3	12	2
IT0004767064	ISP FLOAT 04/11/15	BBB	45	101,04	102,99	40	-872	45	-867
XS0542518310	DB STEP 08/11/15	BBB+	5	99,84	0,00	269		274	
IT0004840929	UCG 10/11/15	BBB	100	100,17	0,00	84		88	
IT0005067266	BOT ZC 13/11/15	BBB-	423	100,03	100,03	-12	-12	-8	-8
IT0004965965	MPS 2,5% 18/11/15	B-	16	100,31	100,42	113	65	117	69
IT0004965742	MPS 2% 18/11/15	B-	29	100,24	100,30	94	68	98	71
IT0004854615	MPS FLOAT 19/11/15	B-	41	100,45	100,59	106	46	110	50
IT0004854847	MPS 3,9% 19/11/15	B-	10	100,62	100,76	120	60	123	63
IT0004855240	MPS 3,75% 19/11/15 in USD	B-	33	98,87	100,03	865	358		
IT0006709023	HSBC FLOAT 30/11/15	A	42	100,46	100,50	24	8	26	11
IT0004546955	UCG FLOAT 30/11/15	BBB	30	100,53	100,57	47	31	49	34
IT0006708900	BAR 30/11/15	BBB-	0	100,30	0,00	338		340	
IT0004880990	BTP 2,75% 01/12/15	BBB-	564	100,74	100,75	-3	-6	-1	-4
IT0004774987	ISP FLOAT 05/12/15	BBB	13	101,40	103,98	51	-775	53	-773
IT0003935241	MB IL 06/12/15	BBB-	16	100,01	100,77	96	-169	98	-167
DE0001137446	SCHATZ 0% 11/12/15	AAA	1	100,06	100,10	-21	-32	-19	-31
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	74	100,38	100,43	144	129	110	94
IT0004669138	MB FLOAT 13/12/15	BBB-	19	100,66	100,75	52	22	53	24
IT0005070609	BOT ZC 14/12/15	BBB-	641	100,04	100,04	-12	-13	-11	-12
IT0004620305	CCT FLOAT 15/12/15	BBB-	882	100,27	100,28	-6	-7	-4	-5
XS0235552394	BEI 15/12/15	AAA	2	100,23	100,29	24	4	25	6
IT0004551419	UCG FLOAT 18/12/15	BBB	191	100,56	100,62	45	25	46	27
IT0004296767	UCG 21/12/15	BBB	3	100,44	100,50	62	43	63	44
IT0004655988	ISP FLOAT 21/12/15	BBB	16	100,45	101,02	58	-116	59	-115
IT0004655483	UBI 20/12/15	BBB-	63	99,98	100,10	48	10	49	11
XS0461107905	ISP 22/12/15	BBB	16	99,85	99,95	47	15	47	16
IT0006707159	BAR 4,4% 29/12/15	BBB-	22	101,27	101,50	67	2	68	2
IT0006709544	BAR 30/12/15	BBB-	0	98,11	0,00	790		790	
IT0004661085	ISP FLOAT 30/12/15	BBB	6	100,09	0,00	46		46	
IT0004869860	UBI STEP 31/12/15	BBB-	1	101,04	101,44	95	-18	95	-18
IT0004978208	CTZ ZC 31/12/15	BBB-	498	100,00	100,00	1	-1	1	-1
DE0001135291	BUND 3,5% 04/01/16	AAA	17	101,33	101,37	-21	-30	-21	-31
IT0004871122	MPS FLOAT 02/01/16	B-	2	100,70	0,00	81		81	
IT0004871064	MPS 3,4% 02/01/16 in USD	B-	8	100,51	100,86	195	97	159	61
XS0457735826	DB STEP 08/01/16	BBB+	14	101,10	0,00	96		95	
XS0457738689	DB 08/01/16	BBB+	9	99,80	101,00	54	-265	54	-266
IT0005075681	BOT ZC 14/01/16	BBB-	880	100,00	100,01	-1	-2	-1	-3
XS0577347528	ISP 4,125% 14/01/16	BBB	20	101,47	101,50	31	23	30	22
XS0537659632	BEI FLOAT 15/01/16	AAA	10	100,05	100,08	-12	-19	-13	-21
IT0004557218	UCG FLOAT 15/01/16	BBB	58	100,70	0,00	38		37	
XS0238705684	BEI 16/01/16	AAA	41	100,29	100,37	25	5	24	3
XS0583801997	BMW 3,25% 28/01/16	A	30	101,29	101,40	21	-5	19	-7
XS0880063994	BP 3,75% 28/01/16	BB-	140	101,23	101,35	83	55	81	53
IT0004566193	UCG FLOAT 29/01/16	BBB	7	100,75	100,82	53	37	51	35
IT0006710906	BAR 29/01/16	BBB-	0	100,65	0,00	260		257	
XS0465797552	DB STEP 01/02/16	BBB+	1	101,44	0,00	63		60	
IT0004675796	BNL 31/01/16	BBB	5	100,08	100,70	211	67	209	65
IT0004816663	UCG 4% 31/01/16	BBB	54	101,53	101,56	43	36	41	34
IT0004799927	UCG 4% 30/01/16	BBB	439	101,53	101,56	44	37	42	35
IT0004874993	UBI 3,5% 31/01/16	BBB-	9	101,08	101,47	99	10	96	7
XS0479357419	NORDEA FLOAT 02/02/16	AA-	3	100,48	0,00	29		26	

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IT0004854482	UCG 05/02/16	BBB	177	99,87	99,94	48	32	45	30
IT0004887870	ISP 2,2% 08/02/16	BBB	43	100,72	100,80	61	43	58	40
IT0006712274	BAR FLOAT 08/02/16	BBB-	0	99,95	101,02	231	-7	228	-9
XS0412443052	VOLKS 7% 09/02/16	A	4	103,10	103,23	21	-6	18	-9
IT0004310626	UCG 11/02/16	BBB	2	101,93	0,00	52		49	
FR0010261388	VEOLIA 4% 12/02/16	BBB	3	101,68	101,94	38	-16	35	-19
IT0005086068	BOT ZC 12/02/16	BBB-	1.132	100,00	100,01	0	-1	-3	-5
IT0004313844	MB FLOAT 15/02/16	BBB-	20	99,66	0,00	72		69	
IT0004565781	UCG FLOAT 16/02/16	BBB	84	100,82	100,85	36	30	32	26
IT0004007537	BNL FLOAT 17/02/16	BBB	2	99,89	99,99	32	11	28	7
XS0241120715	BEI 17/02/16	AAA	9	100,36	100,46	24	3	20	0
XS0245166367	GE FLOAT 22/02/16	AA-	3	100,01	100,08	6	-8	3	-12
IT0004568371	UBI 3,15% 26/02/16	BBB-	24	101,25	101,51	65	15	61	11
XS0483310503	BAR FLOAT 26/02/16	BBB-	0	99,94	100,75	230	67	225	63
IT0004574023	UCG FLOAT 26/02/16	BBB	7	100,87	100,95	55	39	51	35
IT0004576978	ENEL 3,5% 26/02/16	BBB	157	101,66	101,70	20	12	16	8
IT0004576994	ENEL FLOAT 26/02/16	BBB	95	100,28	100,30	7	3	2	-2
IT0004687056	BNL FLOAT 28/02/16	BBB	20	100,18	0,00	175		171	
IT0004687262	BNL STEP 28/02/16	BBB	27	101,10	102,01	178	5	174	1
IT0004882970	MPS 3% 04/03/16	B-	27	100,80	100,94	146	120	142	115
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	1	0,00	100,95		157		
IT0004881469	MPS 3,5% 04/03/16	B-	6	101,15	101,38	129	86	125	81
IT0004698178	DEXIA 4,85% 07/03/16	BB	29	101,44	101,58	205	180	201	175
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	5	100,26	100,30	-23	-30	-28	-35
IT0006602871	BOA ML 13/03/16	BBB+	0	102,36	102,74	64	-2	59	-8
IT0005091472	BOT ZC 14/03/16	BBB-	609	100,01	100,01	-2	-2	-7	-7
XS0247757718	UCG FLOAT 15/03/16	BBB	17	99,91	100,07	29	1	24	-5
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	10	101,00	101,10	43	25	3	-15
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	3.468	100,73	100,78	246	238	240	232
XS0497249184	CITI FLOAT 29/03/16	BBB+	0	101,50	101,67	46	18	40	12
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	3.468	100,73	100,78	246	238	240	232
IT0004587496	UCG FLOAT 31/03/16	BBB	36	100,86	100,95	55	40	49	34
XS0599093043	BNP 31/03/16	A+	16	101,10	0,00	54		48	
IT0004697022	UCG FLOAT 31/03/16	BBB	73	101,52	101,61	54	39	48	33
IT0004695950	BNL STEP 31/03/16	BBB	0	101,30	0,00	176		170	
IT0004801772	ISP FLOAT 03/04/16	BBB	82	102,11	0,00	50		43	
IT0004895352	UBI STEP 05/04/16	BBB-	4	101,80	102,20	102	37	96	31
IT0006713264	BAR STEP 08/04/16	BBB-	3	101,20	102,00	200	73	193	66
XS0604006014	BNP STEP 08/04/16	A+	0	101,62	0,00	133		126	
IT0004803497	UCG 11/04/16	BBB	0	101,40	101,46	52	42	45	36
IT0004898497	ISP 2,75% 10/04/16	BBB	68	101,34	101,44	59	44	53	37
IT0004803505	UCG 4,15% 11/04/16	BBB	3	102,21	0,00	59		52	
DE000DB08ME7	DB 11/04/16	BBB+	27	99,31	100,80	111	-127	104	-134
IT0004586472	ISP FLOAT 12/04/16	BBB	32	101,46	103,98	51	-329	44	-336
IT0005105132	BOT ZC 14/04/16	BBB-	127	100,00	100,01	0	-1	-7	-8
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	54	100,17	100,20	36	31	-6	-11
IT0004591456	UCG FLOAT 15/04/16	BBB	5	101,43	101,52	32	18	25	11
XS0425743506	BEI 3,5% 15/04/16	AAA	21	102,32	102,37	-14	-22	-21	-28
IT0004712748	BTP 3,75% 15/04/16	BBB-	891	102,40	102,41	-2	-3	-9	-10
XS0497460591	NORDEA 23/04/16	AA-	44	99,91	0,00	20		13	
IT0005020778	CTZ ZC 29/04/16	BBB-	593	99,99	100,00	1	0	-7	-8
IT0004707698	BNL FLOAT 29/04/16	BBB	4	100,22	100,41	29	1	22	-7
IT0004709629	BNL IL 29/04/16	BBB	5	100,01	101,00	48	-97	41	-104
IT0004709611	BNL STEP 29/04/16	BBB	7	101,64	0,00	152		144	
ES00000122X5	BONOS 3,25% 30/04/16	BBB	21	102,18	102,21	6	2	-2	-6
IT0004809932	UCG 30/04/16	BBB	273	100,65	100,74	47	34	39	26
XS0491548870	DB 04/05/16	BBB+	100	99,76	99,85	35	22	27	14
IT0004808710	ISP 3,8% 04/05/16	BBB	106	102,14	102,27	67	49	59	41
IT0004591795	ISP FLOAT 04/05/16	BBB	18	101,53	101,78	51	16	43	8
XS0586129958	BAR IL 06/05/16	BBB-	0	99,95	0,00	456		448	
XS0625359384	GS 4,5% 09/05/16	A-	1	103,02	103,06	19	14	11	5
XS0615774329	BNP FLOAT 11/05/16	A+	16	101,40	0,00	77		68	
IT0006719378	SOC GEN IL 13/05/16	A	25	101,31	102,31	90	-47	82	-55
IT0004909005	ISP 2,5% 15/05/16	BBB	82	101,29	0,00	70		61	
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	15	101,40	101,55	55	34	12	-9
IT0004908858	ISP 3% 15/05/16	BBB	48	101,67	101,79	67	51	58	42
IT0004917792	BTP 2,25% 15/05/16	BBB-	760	101,58	101,61	6	2	-2	-7
IT0004908478	UBI 24/05/16	BBB-	17	100,00	100,31	93	51	84	42
IT0004923097	ISP 1,7% 30/05/16	BBB	3	100,59	100,90	91	51	82	41
IT0006714403	BAR FLOAT 28/05/16	BBB-	1	101,20	101,60	41	-11	32	-20
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	3	103,45	103,57	21	6	12	-3
IT0004716871	ISP FLOAT 31/05/16	BBB	22	100,20	100,45	64	31	55	22
IT0004717002	BNL FLOAT 31/05/16	BBB	20	100,14	100,35	32	5	23	-5
IT0004719032	BNL STEP 31/05/16	BBB	6	102,24	103,23	141	15	131	6
IT0004607302	UCG FLOAT 31/05/16	BBB	293	99,57	99,65	57	46	47	36

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XS0602852096	BAR IL 03/06/16	BBB-	0	99,20	0,00	315		305	
IT0004814973	ISP 4% 05/06/16	BBB	63	102,53	0,00	73		63	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	70	100,40	100,42	-25	-29	-36	-39
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	553	102,50	102,55	109	103	98	92
IT0004816937	UCG 5% 12/06/16	BBB	0	103,37	0,00	74		64	
IT0004815715	UBI 3,8% 15/06/16	BBB-	0	102,05	102,45	123	73	112	63
IT0004708274	ISP FLOAT 16/06/16	BBB	22	101,87	102,11	80	51	70	40
IT0005023053	MPS 1,5% 16/06/16	B-	6	99,99	100,15	151	131	140	120
DE0001134468	BUND 6% 20/06/16	AAA	6	105,12	105,17	-25	-31	-36	-42
NL0009056563	RBS ZC 26/06/16	BBB+	3	99,55	99,65	54	42	43	31
IT0004618499	DEXIA 28/06/16	BB	39	99,20	99,58	160	114	148	102
IT0004618507	DEXIA 3,6% 28/06/16	BB	29	101,50	101,55	177	172	166	160
IT0004727662	ISP 30/06/16	BBB	4	98,84	99,53	139	56	127	44
XS0516340121	BEI STEP 30/06/16	AAA	8	101,99	102,14	14	-3	2	-15
IT0004616014	UCG FLOAT 30/06/16	BBB	61	101,24	101,34	63	51	51	39
IT0004614696	ISP FLOAT 30/06/16	BBB	1	99,85	0,00	56		44	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	10	100,03	100,78	35	-53	24	-65
IT0004727613	BNL STEP 30/06/16	BBB	4	102,40	0,00	141		129	
IT0004728066	BNL FLOAT 30/06/16	BBB	12	100,16	100,38	32	6	20	-6
IT0004518715	CCT FLOAT 01/07/16	BBB-	1.962	100,26	100,29	-16	-19	-28	-31
XS0787655009	ISP 4,5% 04/07/16	BBB	11	103,25	103,42	67	48	55	36
IT0004727167	ISP FLOAT 04/07/16	BBB	0	100,19	100,29	69	57	57	45
IT0004931249	ISP 2,2% 10/07/16	BBB	32	101,11	101,48	92	50	79	37
XS0803479442	SNAM 4,375% 11/07/16	BBB	33	103,52	103,66	34	18	21	5
IT0004931355	ISP 1,75% 10/07/16	BBB	34	100,75	101,08	88	51	76	38
IT0004821499	MB 4,45% 13/07/16	BBB-	12	102,89	103,06	113	94	100	81
IT0004736325	BNL FLOAT 13/07/16	BBB	2	100,61	100,84	22	-4	9	-17
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	0	101,48	101,57	44	34	-4	-14
IT0004937675	ISP STEP 16/07/16	BBB	70	101,04	101,46	97	51	84	37
XS0640461793	BNP 20/07/16	A+	48	102,46	0,00	26		12	
XS0258132272	BEI IL 21/07/16	AAA	63	99,70	99,95				
XS0133144898	ITA 5,75% 25/07/16	BBB-	15	105,01	105,07	25	18	11	5
XS0618580590	BEI FLOAT 27/07/16	AAA	2	100,14	100,21	-14	-22	-28	-36
IT0004739782	ISP FLOAT 29/07/16	BBB	15	100,43	100,80	76	36	62	22
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	0	101,55	0,00	131		117	
IT0004826837	ISP FLOAT 01/08/16	BBB	54	103,93	106,96	56	-248	41	-262
IT0004620867	UCG FLOAT 30/07/16	BBB	43	101,43	101,59	81	63	66	49
ES00000123W5	BONOS 3,3% 30/07/16	BBB	26	103,00	103,05	8	3	-6	-11
IT0004019581	BTP 3,75% 01/08/16	BBB-	455	103,44	103,46	6	4	-9	-10
IT0004939119	BNL 2% 31/07/16	BBB	2	101,60	0,00	28		14	
IT0004747538	ISP 05/08/16	BBB	0	99,58	100,27	145	71	131	57
IT0004940026	ISP 2,35% 07/08/16	BBB	52	101,35	101,75	92	50	77	35
IT0004937816	DB 2,5% 08/08/16	BBB+	4	101,13	102,36	129	2	115	-13
IT0004825763	MPS 4,45% 06/08/16	B-	24	102,80	102,83	147	144	133	130
IT0004940042	ISP 2,7% 07/08/16	BBB	58	101,80	102,08	79	50	64	35
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	25	100,01	100,05	49	45	-1	-6
IT0004743875	MB 3,7% 16/08/16	BBB-	15	102,59	0,00	101		86	
IT0005044976	CTZ ZC 30/08/16	BBB-	708	99,94	99,95	6	5	-10	-11
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	3	104,67	104,82	63	49	11	-3
XS0452187759	ENEL 4% 14/09/16	BBB	10	103,80	104,02	37	17	21	1
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	104,19	104,88	87	24	70	7
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	10	104,43	104,49	-19	-25	-35	-41
IT0004761950	BTP 4,75% 15/09/16	BBB-	470	104,93	104,94	7	6	-9	-10
IT0004682107	BTP IL 15/09/16	BBB-	1.034	101,64	101,79	30	17	14	1
DE0001137479	SCHATZ 0% 16/09/16	AAA	475	100,27	100,30	-25	-28	-41	-45
IT0004953367	ISP 2,2% 18/09/16	BBB	36	101,29	101,78	98	52	81	36
IT0004953359	ISP 2,5% 18/09/16	BBB	28	101,65	102,00	94	61	77	45
XS0619513269	GBLB 23/09/16	BBB-	43	98,66	0,00	126		110	
IT0004849276	UCG 4,25% 28/09/16	BBB	0	103,64	103,99	89	57	72	41
IT0004638653	UCG FLOAT 30/09/16	BBB	93	101,68	101,82	81	68	64	51
IT0004632862	UBI STEP 30/09/16	BBB-	105	102,60	102,70	69	61	53	44
NL0009537943	RBS 30/09/16	BBB+	3	102,72	0,00	51		35	
IT0004959646	BNL FLOAT 30/09/16	BBB	3	100,93	0,00	21		5	
XS0529330218	ISP 30/09/16 (option on USD)	BBB	3	129,22	130,22	-2066	-2120	-2083	-2137
NL0009537851	RBS STEP 30/09/16	BBB+	8	104,09	104,10	48	47	31	31
NL0009061357	RBS 4,3% 08/10/16	BBB+	24	104,03	104,23	69	52	53	35
XS0615801742	MB 4,625% 11/10/16	BBB-	200	104,35	104,47	73	63	56	46
IT0004640212	UBI FLOAT 13/10/16	BBB-	8	100,80	0,00	118		102	
XS0679564947	BNP 14/10/16	A+	45	99,34	99,38	58	55	42	38
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	56	100,82	100,85	52	49	-3	-6
IT0004960040	ISP 2,3% 16/10/16	BBB	34	101,55	101,99	93	55	76	38
IT0004960057	ISP 2,6% 16/10/16	BBB	33	101,81	102,33	100	55	83	38
XS0272359489	BEI 3,875% 15/10/16	AAA	3	104,58	104,64	-13	-18	-29	-34
IT0001267217	ISP 19/10/16	BBB	5	105,13	106,16	98	13	82	-4
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	4.233	102,23	102,24	84	83	67	66

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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
XS0877622380	BMW 1% 24/10/16	A	67	100,89	101,03	23	11	7	-5
IT0006716317	RBS 26/10/16	BBB+	17	99,81	99,90	59	51	42	34
XS0909787300	VOLKS 1% 26/10/16	A	2	100,41	100,98	65	16	48	-1
XS0272770396	GE 4,125% 27/10/16	AA-	70	104,61	104,71	18	9	1	-7
XS0550667876	CS STEP 29/10/16	BBB	16	102,62	102,77	46	34	29	17
IT0004644602	UCG FLOAT 29/10/16	BBB	98	101,95	102,09	83	71	67	55
ES00000123J2	BONOS 4,25% 31/10/16	BBB	13	104,96	105,00	5	2	-12	-15
IT0004532187	ISP FLOAT 30/10/16	BBB	179	101,74	101,88	91	79	74	62
XS0463509959	A2A 4,5% 02/11/16	BBB-	25	104,70	104,97	51	30	35	13
IT0005053456	MPS 1,1% 03/11/16	B-	71	99,35	99,58	165	146	149	129
IT0006716762	RBS 04/11/16	BBB+	6	99,80	99,95	59	47	43	30
IT0004767049	ISP FLOAT 04/11/16	BBB	6	104,12	104,67	83	37	66	21
IT0006716580	HSBC 04/11/16	A	18	99,75	99,88	24	13	7	-4
IT0004960826	BTP 2,75% 15/11/16	BBB-	64	103,25	103,27	8	7	-8	-10
IT0004965841	MPS 3% 18/11/16	B-	42	101,08	101,29	210	193	193	176
IT0004851710	UBI FLOAT 23/11/16	BBB-	0	102,29	102,69	106	74	89	57
XS0467864160	ISP 3,75% 23/11/16	BBB	13	103,85	103,90	63	59	46	42
IT0004967383	UCG 2,3% 29/11/16	BBB	143	101,88	102,03	79	67	62	50
XS0551319964	NORDEA STEP 30/11/16	AA-	13	102,70	102,87	30	17	13	0
IT0004776438	BNL 30/11/16	BBB	3	101,16	102,16	107	28	90	11
IT0004967276	MPS 2,8% 02/12/16	B-	207	100,52	100,83	238	213	221	196
IT0004774995	ISP FLOAT 05/12/16	BBB	9	103,89	104,46	83	39	66	22
EU000A1G0AC2	EFSS 2,75% 05/12/16	AA	12	103,64	103,69	-10	-14	-27	-31
IT0004866361	ISP 3,25% 04/12/16	BBB	32	102,80	103,35	103	61	86	44
IT0006717141	HSBC 03/12/16	A	15	99,69	99,85	28	16	11	-2
IT0006506007	BEI ZC 06/12/16	AAA	20	99,86	100,00	11	0	-6	-17
IT0001288155	UCG STEP 09/12/16	BBB	8	135,95	0,00	117		100	
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	86	103,24	103,34	62	55	2	-6
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	5	100,61	100,77	65	53	5	-7
IT0004987191	BTP 1,5% 15/12/16	BBB-	187	101,84	101,87	9	7	-9	-11
XS1004918774	UCG 2,25% 16/12/16	BBB	200	102,16	102,31	58	47	41	30
XS0460430142	ISP 18/12/16	BBB	226	101,74	101,82	66	60	49	43
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	13	100,10	100,92	242	179	225	162
IT0004296833	UCG 21/12/16	BBB	8	101,88	102,44	105	64	88	46
IT0006717349	RBS 23/12/16	BBB+	19	103,06	104,10	68	-9	51	-26
IT0004555576	ISP FLOAT 23/12/16	BBB	50	102,89	105,98	65	-157	48	-174
IT0004781362	ISP FLOAT 28/12/16	BBB	25	106,72	106,90	85	72	68	55
XS0712970127	BNP 29/12/16	A+	12	99,25	99,66	56	25	39	8
IT0004974322	ISP 1,8% 30/12/16	BBB	12	100,97	101,56	107	63	89	46
IT0004659758	UBI FLOAT 30/12/16	BBB-	307	102,26	102,44	82	69	64	51
IT0004980071	BNL FLOAT 30/12/16	BBB	5	101,10	101,43	24	-1	6	-18
XS0857702095	ISP FLOAT 31/12/16	BBB	10	102,05	0,00	58		41	
IT0006717331	RBS 04/01/17	BBB+	27	99,80	0,00	69		51	
DE0001135317	BUND 3,75% 04/01/17	AAA	11	105,47	105,49	-26	-28	-44	-45
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	2	105,84	106,02	64	52	1	-11
XS0478931354	BMW 3,875% 18/01/17	A	75	104,91	105,16	35	17	17	0
IT0004872765	ISP 18/01/17	BBB	41	103,02	103,90	81	20	64	3
DE000A1C9VQ4	DAIMLER 4,125% 19/01/17	A-	3	105,16	105,58	42	13	24	-4
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	69	107,68	108,03	49	26	31	8
XS0441736625	BEI FLOAT 27/01/17	AAA	78	100,57	100,63	-24	-28	-41	-46
IT0004887276	UCG 31/01/17	BBB	335	99,50	99,63	76	67	59	49
IT0004882764	ISP 31/01/17	BBB	2	98,91	99,00	77	70	59	53
IT0004669575	UCG FLOAT 31/01/17	BBB	152	102,34	102,52	100	87	82	69
IT0004874985	UBI STEP 31/01/17	BBB-	13	103,58	103,79	138	124	121	106
IT0004984610	BNL FLOAT 31/01/17	BBB	5	100,74	101,25	39	4	21	-14
IT0004886286	BNL FLOAT 31/01/17	BBB	5	101,99	0,00	17		-1	
IT0004164775	BTP 4% 01/02/17	BBB-	930	105,59	105,61	9	8	-9	-10
IT0004983554	MPS 2,75% 03/02/17	B-	26	100,91	101,31	210	182	193	164
IT0004983612	MPS 03/02/17 in USD	B-	20	97,50	97,92	400	368	335	304
IT0004672199	ISP IL 03/02/17	BBB	22	100,57	103,98	90	-142	72	-160
IT0004983661	MPS 2,5% 03/02/17	B-	55	100,57	100,69	209	201	192	183
IT0004785314	ISP FLOAT 06/02/17	BBB	40	104,90	105,47	88	50	71	32
IT0004983059	ISP 1,75% 10/02/17	BBB	10	100,94	101,10	110	99	92	81
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	75	104,93	105,23	-11	-30	-29	-48
IT0006515628	BEI 2,53734% 20/02/17	AAA	15	38,52	38,83	44	-9	26	-27
IT0004677008	ISP 21/02/17	BBB	0	97,94	98,62	140	94	122	76
IT0004991987	MPS 3,75% 24/02/17	B-	37	102,38	102,58	212	199	194	181
IT0005089955	CTZ ZC 27/02/17	BBB-	806	99,78	99,80	15	13	-3	-5
IT0004680804	UCG FLOAT 28/02/17	BBB	20	102,93	103,17	115	99	96	81
IT0004690092	UCG FLOAT 28/02/17	BBB	10	103,21	103,48	121	103	103	85
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	212	98,31	98,48	113	102	95	84
XS0491042353	GE 4,25% 01/03/17	AA-	3	105,99	106,14	28	18	10	0
IT0004584204	CCT FLOAT 01/03/17	BBB-	1.404	100,36	100,40	-24	-26	-42	-44
XS0212843352	GS 02/03/17	A-	100	99,94	100,10	79	69	61	50
IT0004793789	ISP FLOAT 02/03/17	BBB	32	103,69	104,28	90	51	72	33
XS0213927667	ISP FLOAT 03/03/17	BBB	23	99,42	99,68	49	32	31	14

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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
XS0490739686	BEI 3,125% 03/03/17	AAA	1	104,97	105,03	-14	-18	-32	-36
IT0004682545	ISP STEP 03/03/17	BBB	238	104,64	104,69	106	103	88	85
IT0004882962	MPS FLOAT 04/03/17	B-	29	101,68	101,82	204	195	186	177
IT0004572811	ISP FLOAT 04/03/17	BBB	21	101,93	102,91	72	9	54	-9
NL0009677939	RBS STEP 09/03/17	BBB+	0	104,91	107,00	101	-31	83	-49
IT0004992282	ISP 1,5% 10/03/17	BBB	8	100,58	100,82	112	96	93	78
IT0004992779	MPS 2,65% 21/03/17	B-	61	100,34	100,67	243	221	224	203
IT0004992613	MPS 2,5% 21/03/17	B-	253	100,45	100,58	221	212	202	194
IT0004992209	MPS 3% 21/03/17	B-	38	101,20	101,36	222	211	204	193
IT0005001984	BNL 1,35% 25/03/17	BBB	1	101,44	0,00	44		26	
IT0004979081	UCG 2% 27/03/17	BBB	46	101,62	101,86	96	81	78	63
IT0006718750	RBS 28/03/17	BBB+	0	102,42	0,00	146		128	
IT0004899321	BNL FLOAT 28/03/17	BBB	20	102,44	103,44	46	-16	28	-35
IT0004896178	UCG 28/03/17	BBB	177	98,64	98,92	98	80	79	61
XS0750403429	BNP FLOAT 30/03/17	A+	18	101,21	0,00	35		16	
XS0736025056	ISP IL 30/03/17	BBB	1	101,97	0,00	173		154	
IT0004695018	ISP STEP 31/03/17	BBB	33	104,96	105,60	110	71	92	53
IT0004694086	ISP 31/03/17	BBB	46	101,89	102,38	103	72	85	54
IT0004689755	MB FLOAT 31/03/17	BBB-	306	103,68	103,92	80	65	61	46
IT0004804933	ISP FLOAT 03/04/17	BBB	28	104,64	105,34	82	40	64	21
IT0004800915	ISP FLOAT 03/04/17	BBB	8	103,16	103,76	92	55	74	37
IT0005001406	ISP 1,4% 09/04/17	BBB	38	100,40	100,98	115	79	96	60
XS1055725730	UCG FLOAT 10/04/17	BBB	100	100,46	100,61	58	48	39	30
XS0596124767	ISP IL 13/04/17	BBB	0	100,69	103,36	125	-37	106	-55
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	5	100,09	100,41	82	62	11	-9
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	3.351	102,84	102,85	56	56	38	37
IT0004708472	UCG FLOAT 29/04/17	BBB	66	103,81	104,14	118	99	100	80
XS0605994242	MB 29/04/17	BBB-	47	99,28	99,51	85	71	66	52
IT0004793474	BTP 4,75% 01/05/17	BBB-	164	107,73	107,75	16	14	-3	-4
IT0005009763	BNL FLOAT 30/04/17	BBB	3	100,66	101,05	52	29	34	10
IT0004809551	MPS 5% 30/04/17	B-	18	0,00	104,75		211		
ES0000012412	BONOS 2,1% 30/04/17	BBB	83	103,32	103,35	13	11	-6	-8
NL0009403229	RBS 03/05/17	BBB+	3	98,91	99,87	107	50	88	31
IT0004703952	ISP STEP 03/05/17	BBB	26	105,19	105,84	113	75	94	57
IT0004808702	ISP FLOAT 04/05/17	BBB	1	101,98	102,64	93	54	75	36
XS0757385280	ISP 04/05/17	BBB	2	102,07	0,00	76		57	
IT0004812142	UCG 4% 09/05/17	BBB	3	104,38	104,60	138	125	119	106
IT0005012635	MPS 2,6% 12/05/17	B-	25	100,70	100,99	218	201	199	182
IT0005012536	MPS 2,5% 12/05/17	B-	120	100,53	100,67	218	210	199	191
IT0005012403	MPS 2% 12/05/17	B-	21	99,77	99,98	214	201	195	182
IT0005010415	ISP 1,2% 15/05/17	BBB	12	100,11	101,11	113	55	95	36
IT0005023459	BTP 1,15% 15/05/17	BBB-	820	101,70	101,74	16	14	-3	-5
XS0300196879	ISP FLOAT 18/05/17	BBB	30	99,26	99,36	50	44	31	25
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	9	107,58	107,67	78	73	2	-3
IT0004920374	BNL 31/05/17	BBB	26	98,84	100,00	98	31	79	12
IT0004713787	MB FLOAT 31/05/17	BBB-	263	104,64	104,81	82	72	63	53
IT0004703317	BP 31/05/17	BB-	45	104,12	104,24	187	180	168	161
XS0620627033	ISP 31/05/17	BBB	14	99,59	0,00	67		47	
IT0004717333	ISP STEP 31/05/17	BBB	46	105,45	106,12	115	79	96	59
IT0004820426	BTP 4,75% 01/06/17	BBB-	491	108,08	108,11	16	15	-3	-4
GB00B6HZ3R74	RBS 02/06/17	BBB+	6	97,72	98,02	132	114	113	95
IT0004814098	ISP FLOAT 05/06/17	BBB	2	103,56	104,23	99	61	80	42
XS0626808496	GE 3,625% 15/06/17	AA-	5	105,93	106,08	32	24	13	5
XS0626808223	GE FLOAT 15/06/17	AA-	29	101,17	101,22	12	10	-7	-10
IT0004809809	CCT FLOAT 15/06/17	BBB-	409	104,33	104,41	3	-1	-16	-20
XS0306644344	ENEL 5,25% 20/06/17	BBB	25	108,53	109,04	52	26	33	6
IT0004931371	BNL 28/06/17	BBB	16	98,35	98,59	91	77	71	58
XS0789997649	ISP FLOAT 29/06/17	BBB	8	104,32	0,00	87		68	
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	3	99,56	99,90	142	123	123	104
XS0789291548	BNP FLOAT 29/06/17	A+	2	102,20	102,53	17	-1	-3	-20
IT0004611932	ISP FLOAT 30/06/17	BBB	77	98,60	98,80	111	100	91	80
IT0006715483	BAR 30/06/17	BBB-	26	100,12	100,44	30	13	11	-7
IT0005021131	MPS 2% 30/06/17	B-	16	99,88	100,37	207	179	187	160
IT0004614654	ISP 30/06/17	BBB	44	103,56	0,00	80		60	
IT0004725914	UCG FLOAT 30/06/17	BBB	50	103,52	103,87	121	102	101	82
IT0005021099	MPS 2% 30/06/17	B-	30	100,11	100,36	194	180	174	161
IT0005025363	ISP 1% 03/07/17	BBB	2	99,71	0,00	116		96	
DE0001135333	BUND 4,25% 04/07/17	AAA	97	108,39	108,43	-25	-28	-45	-47
IT0004727274	ISP 4,1% 04/07/17	BBB	80	105,28	105,94	120	86	101	66
XS0647288140	ENEL 4,125% 12/07/17	BBB	200	106,72	107,16	52	29	32	10
XS0514557973	ISP 12/07/17	BBB	4	102,13	104,99	85	-63	66	-83
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	20	95,64	95,88	458	444	378	365
IT0005026247	MPS 1,55% 18/07/17	B-	10	98,66	0,00	228		208	
IT0005026148	MPS 1,35% 18/07/17	B-	11	99,11	100,90	183	87	163	67
IT0004723893	BP 21/07/17	BB-	40	103,95	104,10	188	180	168	161
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	48	103,48	104,63	179	119	159	99

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XS0554704303	GBLB0 Rbs 25/07/17	BBB+	67	97,40	98,53	184	123	164	103
XS0528837841	KFW 2,75% 27/07/17 in USD	AAA	2	103,40	103,89	95	70	15	-10
IT0006715582	BAR STEP 28/07/17	BBB-	5	107,00	0,00	96		76	
IT0004738081	UCG IL 29/07/17	BBB	6	101,00	0,00	191		171	
DE000UB2F5S4	UBS 4% 31/07/17	A	6	104,88	107,00	142	35	122	15
IT0004984198	UCG 2% 31/07/17	BBB	166	101,92	102,12	99	89	79	69
IT0004740350	UCG FLOAT 31/07/17	BBB	20	103,62	0,00	120		100	
ES0000012783	BONOS 5,5% 30/07/17	BBB	36	110,25	110,32	17	14	-3	-6
IT0005026320	DB 1,25% 30/07/17	BBB+	8	100,23	100,95	113	75	93	55
IT0004826852	ISP FLOAT 01/08/17	BBB	1	106,22	106,92	102	66	82	47
IT0003242747	BTP 5,25% 01/08/17	BBB-	1.185	109,81	109,82	16	16	-4	-4
IT0004841273	ISP 5,15% 01/08/17	BBB	21	107,53	108,22	118	84	99	64
IT0004619364	ISP FLOAT 03/08/17	BBB	50	103,90	104,39	96	71	76	51
IT0004745581	ISP 4,2% 03/08/17	BBB	23	105,70	106,39	120	86	101	66
IT0004839020	MB 10/08/17	BBB-	5	101,75	0,00	114		95	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	1	100,20	100,37	90	81	8	-1
XS0525459433	RBS 31/08/17	BBB+	73	98,82	99,52	101	66	81	46
IT0004626914	ISP FLOAT 01/09/17	BBB	148	103,95	107,02	101	-46	81	-66
IT0004628050	ISP FLOAT 03/09/17	BBB	25	104,30	106,94	85	-41	65	-61
IT0004842701	ISP 5% 11/09/17	BBB	6	107,47	108,17	127	94	107	74
IT0004842685	ISP 5% 12/09/17	BBB	91	107,48	108,16	127	95	107	75
IT0004842719	ISP FLOAT 12/09/17	BBB	5	105,80	106,52	105	70	84	50
IT0004750268	ISP 5,4% 12/09/17	BBB	20	108,40	109,11	122	89	102	69
IT0004750615	UCG 13/09/17	BBB	1.262	97,85	97,86	106	106	86	86
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	24	100,53	100,62	86	82	2	-3
IT0004085210	BTP IL 15/09/17	BBB-	85	103,60	103,86	70	60	50	39
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	431	109,23	109,29	-18	-21	-38	-41
EU000A1G0AU4	EFSS 1,625% 15/09/17	AA	1	103,54	103,63	-10	-14	-30	-34
IT0005039349	MPS 1,35% 15/09/17	B-	37	98,63	98,87	203	191	183	171
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	152	95,00	95,40	473	452	388	367
IT0004755119	UCG FLOAT 21/09/17	BBB	21	99,99	101,40	93	25	73	4
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,70	0,00	137		116	
IT0004739576	MPS 29/09/17	B-	88	103,60	103,89	263	248	242	228
NL0009560002	RBS 30/09/17	BBB+	47	97,58	98,44	117	75	97	54
XS0525426184	RBS 30/09/17	BBB+	67	98,77	99,20	103	82	82	61
IT0004762586	UCG 30/09/17	BBB	759	100,17	100,21	97	95	76	74
IT0004846579	MPS 4,9% 01/10/17	B-	12	105,21	105,44	234	223	214	203
IT0004849300	ISP 4,8% 03/10/17	BBB	10	107,38	107,89	122	99	102	79
IT0004849342	ISP 4,8% 04/10/17	BBB	3	107,39	108,10	122	90	102	69
IT0004633993	ISP FLOAT 04/10/17	BBB	111	103,63	104,12	100	77	79	56
IT0004849334	ISP FLOAT 05/10/17	BBB	17	105,97	106,56	106	79	86	58
IT0004849318	ISP 4,8% 05/10/17	BBB	152	107,40	108,12	122	90	102	69
IT0004760655	ENI 4,875% 11/10/17	A-	60	109,41	109,48	42	39	21	18
IT0004760648	ENI FLOAT 11/10/17	A-	52	105,81	106,03	-1	-11	-21	-31
IT0005043150	MPS 1,3% 13/10/17	B-	50	98,50	98,78	202	189	181	168
IT0005043002	MPS 1,3% 13/10/17	B-	3	98,52	100,07	201	127	180	106
IT0005043168	MPS 1,3% 13/10/17	B-	2	98,43	99,00	206	178	185	157
XS0535364680	RBS 29/10/17	BBB+	41	98,71	99,15	104	84	83	63
IT0004854060	UCG ZC 31/10/17	BBB	336	97,15	97,47	134	119	113	98
IT0004867070	BTP 3,5% 01/11/17	BBB-	532	107,13	107,15	22	21	1	0
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	5.417	103,69	103,72	72	70	50	49
IT0001197083	UBI ZC 30/01/18	BBB-	48.000	96,33	96,72	157	139	134	117
IT0004273493	BTP 4,5% 01/02/18	BBB-	617	110,13	110,18	32	30	9	7
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	53	102,70	103,63	226	188	129	91
IT0004907843	BTP 3,5% 01/06/18	BBB-	562	108,61	108,66	37	35	12	10
IT0004361041	BTP 4,5% 01/08/18	BBB-	1.584	111,98	112,00	39	38	13	12
IT0004890882	BTP IL 15/09/18	BBB-	242	104,07	104,27	71	65	45	38
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	1	103,59	106,00	282	202	167	88
XS1051696398	MPS 3,625% 01/04/19	B-	90	101,31	101,99	323	303	290	270
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	164	106,30	106,79	283	271	147	135
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	17	105,46	106,46	298	273	160	135
IT0005059362	ISP STEP 24/12/19 in USD	BBB	30	97,29	0,00	284		143	