

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
IT0005067266	BOT ZC 13/11/15	BBB-	289	100,00	100,00	-8	-12	7	3
IT0004965742	MPS 2% 18/11/15	B-	69	100,03	100,09	120	-36	134	-22
IT0004965965	MPS 2,5% 18/11/15	B-	8	100,08	100,11	39	-39	53	-25
IT0004855240	MPS 3,75% 19/11/15 in USD	B-	19	100,11	100,17	103	-41		
IT0004854607	MPS FLOAT 19/11/15	B-	17	100,11	100,16	7	-112	21	-98
IT0004854615	MPS FLOAT 19/11/15	B-	26	100,10	100,16	31	-112	45	-98
XS0694239574	ISP FLOAT 23/11/15	BBB	25	100,25	0,00	25		39	
IT0004650963	ISP FLOAT 22/11/15	BBB	3	100,08	0,00	53		67	
FR0011452721	OAT 0,25% 25/11/15	AA	3	100,01	100,04	13	-48	26	-35
IT0004867591	BNL FLOAT 30/11/15	BBB	50	100,07	100,09	30	2	42	14
IT0006709023	HSBC FLOAT 30/11/15	A	76	100,13	100,14	20	6	33	19
IT0006708900	BAR 30/11/15	BBB-	0	99,30	0,00	1487		1499	
IT0004546955	UCG FLOAT 30/11/15	BBB	74	100,15	100,18	43	1	55	13
IT0004880990	BTP 2,75% 01/12/15	BBB-	551	100,21	100,21	-6	-11	7	1
IT0004854490	UBI 07/12/15	BBB-	14	100,02	100,19	76	-112	87	-100
IT0003935241	MB IL 06/12/15	BBB-	10	100,00	100,40	100	-333	111	-321
IT0004775760	ISP FLOAT 06/12/15	BBB	17	100,45	101,45	50	-947	61	-935
IT0004774987	ISP FLOAT 05/12/15	BBB	5	100,44	101,98	60	-1430	72	-1419
DE0001137446	SCHATZ 0% 11/12/15	AAA	28	100,01	100,04	-14	-42	-3	-31
XS0399538387	BEI 3,32% 12/12/15	AAA	44	100,34	0,00	25		36	
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	111	100,12	100,20	163	90		
IT0004669138	MB FLOAT 13/12/15	BBB-	420	100,25	100,29	44	7	54	18
IT0005070609	BOT ZC 14/12/15	BBB-	334	100,01	100,02	-10	-13	1	-3
IT0004620305	CCT FLOAT 15/12/15	BBB-	2.374	100,09	100,10	-4	-11	7	0
XS0235552394	BEI 15/12/15	AAA	42	100,08	100,11	30	3	41	14
IT0003966717	BNL 3,6% 16/12/15	BBB	22	100,38	0,00	28		39	
IT0004551419	UCG FLOAT 18/12/15	BBB	489	100,22	100,26	45	12	56	23
IT0004655483	UBI 20/12/15	BBB-	20	100,01	100,06	39	0	49	10
IT0004655988	ISP FLOAT 21/12/15	BBB	51	100,19	100,77	49	-390	59	-380
XS0461107905	ISP 22/12/15	BBB	188	99,95	99,99	38	8	48	17
IT0004872948	BNL FLOAT 28/12/15	BBB	25	100,13	100,16	29	8	38	17
IT0006707159	BAR 4,4% 29/12/15	BBB-	40	100,56	100,75	65	-55	74	-46
IT0006709544	BAR 30/12/15	BBB-	0	97,99	0,00	1961		1970	
IT0004438971	UCG ZC 30/12/15	BBB	5	99,95	0,00	33		42	
IT0006709700	BAR 30/12/15	BBB-	1	99,90	0,00	489		498	
IT0004869860	UBI STEP 31/12/15	BBB-	3	100,51	100,69	62	-51	71	-42
IT0004978208	CTZ ZC 31/12/15	BBB-	1.038	100,01	100,01	-3	-4	6	5
DE0001135291	BUND 3,5% 04/01/16	AAA	184	100,64	100,67	-31	-49	-23	-40
IT0004871122	MPS FLOAT 02/01/16	B-	0	100,32	100,42	81	22	89	30
IT0004872633	MPS FLOAT 02/01/16	B-	5	100,32	100,42	81	22	89	30
IT0004871064	MPS 3,4% 02/01/16 in USD	B-	8	100,31	100,50	151	38		
IT0004870942	MPS 3,75% 02/01/16	B-	10	100,50	100,60	72	13	80	21
XS0457738689	DB 08/01/16	BBB+	3	99,76	101,01	136	-549	144	-540
XS0457735826	DB STEP 08/01/16	BBB+	7	100,48	102,17	126	-752	134	-744
XS0457739570	DB IL 08/01/16	BBB+	2	99,80	101,48	113	-792	121	-784
XS0577347528	ISP 4,125% 14/01/16	BBB	100	100,78	100,79	11	6	19	14
IT0005075681	BOT ZC 14/01/16	BBB-	1.118	100,02	100,02	-8	-11	0	-3
IT0004557218	UCG FLOAT 15/01/16	BBB	118	100,36	100,38	37	27	45	35
XS0537659632	BEI FLOAT 15/01/16	AAA	104	100,00	100,02	0	-10	8	-2
XS0238705684	BEI 16/01/16	AAA	32	100,15	100,19	24	5	32	13
XS0583801997	BMW 3,25% 28/01/16	A	3	100,70	100,90	24	-59	31	-52
XS0880063994	BP 3,75% 28/01/16	BB-	100	100,73	100,76	59	47	67	54
IT0004566193	UCG FLOAT 29/01/16	BBB	84	100,46	100,49	35	22	42	30
IT0006710906	BAR 29/01/16	BBB-	0	99,95	0,00	436		443	
IT0004675796	BNL 31/01/16	BBB	50	100,36	100,71	80	-63	87	-56
XS0465797552	DB STEP 01/02/16	BBB+	12	100,71	0,00	102		109	
IT0004799927	UCG 4% 30/01/16	BBB	805	100,88	100,90	35	27	42	34
IT0004874993	UBI 3,5% 31/01/16	BBB-	11	100,66	100,85	76	-2	83	5
IT0004816663	UCG 4% 31/01/16	BBB	424	100,88	100,91	35	23	41	30
ES00000120G4	BONOS 3,15% 31/01/16	BBB	4	100,76	100,80	3	-12	10	-5
XS0242820586	MB 3,75% 02/02/16	BBB-	60	100,85	100,89	29	14	36	20
XS0479357419	NORDEA FLOAT 02/02/16	AA-	72	100,31	0,00	13		20	
IT0004854482	UCG 05/02/16	BBB	328	99,95	100,00	29	9	36	16
IT0006712274	BAR FLOAT 08/02/16	BBB-	10	99,82	101,01	286	-167	292	-161
IT0004887870	ISP 2,2% 08/02/16	BBB	57	100,46	0,00	44		51	
IT0004310626	UCG 11/02/16	BBB	100	101,17	0,00	40		46	
FR0010261388	VEOLIA 4% 12/02/16	BBB	10	100,98	101,43	41	-117	47	-111
IT0005086068	BOT ZC 12/02/16	BBB-	288	100,02	100,03	-7	-9	-1	-3
IT0004313844	MB FLOAT 15/02/16	BBB-	33	99,88	0,00	43		49	
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	17	101,22	101,30	51	24	16	-12
IT0004565781	UCG FLOAT 16/02/16	BBB	204	100,50	100,53	33	23	39	29
XS0241120715	BEI 17/02/16	AAA	19	100,22	100,28	23	2	29	8
IT0004007537	BNL FLOAT 17/02/16	BBB	50	99,95	100,00	19	1	25	7
XS0245166367	GE FLOAT 22/02/16	AA-	28	100,01	100,04	-2	-11	4	-6
IT0004568371	UBI 3,15% 26/02/16	BBB-	68	100,85	100,97	42	4	47	9
IT0004574023	UCG FLOAT 26/02/16	BBB	36	100,59	100,62	40	30	45	35
IT0004576978	ENEL 3,5% 26/02/16	BBB	724	101,06	101,12	10	-8	15	-3

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XS0483310503	BAR FLOAT 26/02/16	BBB-	0	99,55	100,75	365	-25	370	-20
IT0004576994	ENEL FLOAT 26/02/16	BBB	207	100,19	100,21	15	8	20	13
IT0004687056	BNL FLOAT 28/02/16	BBB	46	100,10	0,00	181		185	
IT0004687262	BNL STEP 28/02/16	BBB	51	100,97	101,37	91	-30	96	-25
IT0004952641	MPS 3% 02/03/16	B-	30	100,72	100,89	79	27	83	32
IT0004882970	MPS 3% 04/03/16	B-	35	100,70	100,74	88	76	93	81
IT0004883218	MPS 3,4% 04/03/16	B-	25	100,76	100,94	110	56	114	61
IT0004881469	MPS 3,5% 04/03/16	B-	28	100,82	101,10	102	19	106	23
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	4	100,36	100,70	230	128	192	90
IT0004572167	UBI FLOAT 05/03/16	BBB-	361	100,54	100,58	52	40	56	44
IT0004698178	DEXIA 4,85% 07/03/16	BB	261	101,05	101,19	168	128	172	133
XS0573073235	ISP FLOAT 11/03/16	BBB	6	100,84	0,00	37		41	
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	208	100,18	100,21	-27	-36	-23	-32
IT0006602871	BOA ML 13/03/16	BBB+	34	101,11	101,48	178	77	181	81
IT0005091472	BOT ZC 14/03/16	BBB-	113	100,03	100,04	-8	-10	-5	-6
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	141	100,65	100,71	45	29	6	-10
XS0503331323	BEI 2,625% 15/03/16	AAA	2	101,01	101,05	-17	-28	-14	-24
IT0004582836	ISP FLOAT 22/03/16	BBB	25	99,97	0,00	34		37	
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	7.165	100,80	100,84	72	62	75	64
XS0497249184	CITI FLOAT 29/03/16	BBB+	128	101,08	105,64	32	-1018	34	-1016
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	7.165	100,80	100,84	72	62	75	64
XS0599093043	BNP 31/03/16	A+	19	100,85	0,00	29		32	
IT0004694482	BNL FLOAT 31/03/16	BBB	16	100,16	100,22	17	2	19	4
IT0004695950	BNL STEP 31/03/16	BBB	29	101,24	0,00	89		91	
IT0004587496	UCG FLOAT 31/03/16	BBB	111	100,65	100,69	40	30	42	32
IT0004697022	UCG FLOAT 31/03/16	BBB	212	101,09	101,13	41	32	44	34
XS0487908104	RBS 31/03/16	BBB+	14	99,83	0,00	42		44	
IT0006718842	SOC GEN 31/03/16	A	4	101,25	101,75	-9	-129	-7	-127
IT0004801772	ISP FLOAT 03/04/16	BBB	137	101,49	101,59	38	15	40	17
IT0004895352	UBI STEP 05/04/16	BBB-	4	101,32	101,58	83	22	84	24
XS0604006014	BNP STEP 08/04/16	A+	3	101,43	0,00	64		65	
IT0004898497	ISP 2,75% 10/04/16	BBB	124	100,99	0,00	46		47	
IT0004803497	UCG 11/04/16	BBB	76	101,04	101,12	33	15	34	16
IT0004803505	UCG 4,15% 11/04/16	BBB	112	101,63	101,68	40	29	41	30
DE000DB08ME7	DB 11/04/16	BBB+	26	99,38	100,84	143	-191	144	-190
IT0004586472	ISP FLOAT 12/04/16	BBB	65	101,30	102,54	-13	-282	-12	-281
IT0005105132	BOT ZC 14/04/16	BBB-	436	100,03	100,04	-7	-8	-6	-7
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	175	100,09	100,23	42	11	2	-30
IT0004591456	UCG FLOAT 15/04/16	BBB	4	101,08	101,12	23	14	24	15
XS0425743506	BEI 3,5% 15/04/16	AAA	28	101,64	101,69	-18	-28	-17	-27
IT0004712748	BTP 3,75% 15/04/16	BBB-	667	101,68	101,69	-3	-5	-2	-4
IT0004594658	ISP FLOAT 19/04/16	BBB	10	101,06	102,06	36	-175	36	-174
XS0497460591	NORDEA 23/04/16	AA-	45	99,94	0,00	20		20	
FR0010288357	OAT 3,25% 25/04/16	AA	3	101,66	101,68	-25	-29	-25	-29
IT0004709611	BNL STEP 29/04/16	BBB	10	101,45	0,00	96		95	
IT0004709629	BNL IL 29/04/16	BBB	7	99,95	100,94	60	-142	60	-142
IT0004707698	BNL FLOAT 29/04/16	BBB	15	100,19	100,26	17	3	17	3
IT0005020778	CTZ ZC 29/04/16	BBB-	2.297	100,01	100,01	-2	-3	-2	-3
IT0004809932	UCG 30/04/16	BBB	436	100,51	100,59	34	18	33	17
ES00000122X5	BONOS 3,25% 30/04/16	BBB	118	101,59	101,61	2	-3	1	-3
IT0004591795	ISP FLOAT 04/05/16	BBB	40	101,17	103,14	38	-338	37	-338
XS0491548870	DB 04/05/16	BBB+	209	99,84	99,90	32	20	32	19
XS04004808710	ISP 3,8% 04/05/16	BBB	104	101,65	101,75	48	29	48	28
XS0586129958	BAR IL 06/05/16	BBB-	0	100,73	0,00	472		471	
XS0927517911	VOLKS FLOAT 09/05/16	A	2	99,50	99,96	121	30	120	29
XS0625359384	GS 4,5% 09/05/16	A-	21	102,24	102,27	11	5	10	5
XS0615774329	BNP FLOAT 11/05/16	A+	13	101,16	0,00	51		51	
IT0006719378	SOC GEN IL 13/05/16	A	66	101,31	102,00	24	-104	23	-105
IT0004918774	ISP 15/05/16	BBB	25	100,57	100,77	38	0	36	-1
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	80	101,05	101,12	52	38	9	-4
IT0004909005	ISP 2,5% 15/05/16	BBB	158	101,08	0,00	45		44	
IT0004917792	BTP 2,25% 15/05/16	BBB-	3.834	101,19	101,20	1	0	0	-1
IT0004908858	ISP 3% 15/05/16	BBB	104	101,35	101,46	44	24	43	23
IT0004908478	UBI 24/05/16	BBB-	8	100,03	100,42	77	8	76	6
IT0004923097	ISP 1,7% 30/05/16	BBB	13	100,66	100,83	53	24	51	22
IT0006714403	BAR FLOAT 28/05/16	BBB-	23	100,95	101,35	32	-37	30	-39
IT0004923113	ISP 2% 30/05/16	BBB	34	100,83	101,00	53	24	51	22
IT0004719032	BNL STEP 31/05/16	BBB	46	101,91	102,54	101	-5	99	-7
IT0004716871	ISP FLOAT 31/05/16	BBB	28	100,29	101,35	32	-151	31	-152
IT0004717002	BNL FLOAT 31/05/16	BBB	16	100,17	100,25	13	-1	12	-2
IT0004607302	UCG FLOAT 31/05/16	BBB	673	99,76	99,80	42	35	40	33
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	41	102,64	102,73	12	-3	10	-5
IT0004712565	ISP FLOAT 01/06/16	BBB	24	101,61	0,00	38		36	
US500769EM26	KFW 2% 01/06/16 in USD	AAA	27	100,76	101,03	67	20	23	-24
XS0602852096	BAR IL 03/06/16	BBB-	0	99,18	0,00	318		316	
IT0004814973	ISP 4% 05/06/16	BBB	104	102,07	0,00	46		44	

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DE0001137461	SCHATZ 0,25% 10/06/16	AAA	4	100,33	100,36	-31	-34	-33	-36
IT0004816937	UCG 5% 12/06/16	BBB	163	102,73	0,00	49		47	
IT0004066681	BNL 4,292% 13/06/16	BBB	12	102,48	102,57	20	5	18	3
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	2.207	101,77	101,85	108	95	105	93
IT0004815715	UBI 3,8% 15/06/16	BBB-	9	101,71	102,11	99	35	97	32
IT0004708274	ISP FLOAT 16/06/16	BBB	102	101,64	101,84	44	12	42	10
IT0005023053	MPS 1,5% 16/06/16	B-	25	100,18	100,33	120	96	118	94
DE0001134468	BUND 6% 20/06/16	AAA	6	103,95	103,99	-29	-35	-31	-38
XS0508676417	CS FLOAT 22/06/16	BBB	0	100,40	0,00	137		135	
NL0009056563	RBS ZC 26/06/16	BBB+	8	99,78	0,00	34		32	
IT0004618499	DEXIA 28/06/16	BB	54	99,10	99,20	194	178	191	175
IT0004618507	DEXIA 3,6% 28/06/16	BB	118	101,01	101,28	199	158	196	156
IT0004931066	BNL FLOAT 28/06/16	BBB	1	100,52	100,61	13	-1	10	-3
XS0786583046	MS 29/06/16	A-	6	99,50	0,00	77		74	
IT0004736713	BNL 3,55% 30/06/16	BBB	41	102,19	102,29	20	5	17	2
IT0004616014	UCG FLOAT 30/06/16	BBB	299	101,09	101,12	44	39	41	36
IT0004727613	BNL STEP 30/06/16	BBB	5	101,75	0,00	156		153	
IT0004614696	ISP FLOAT 30/06/16	BBB	7	99,99	0,00	40		37	
IT0004728066	BNL FLOAT 30/06/16	BBB	5	100,20	100,29	13	-1	10	-4
XS0516340121	BEI STEP 30/06/16	AAA	85	101,62	101,66	3	-3	0	-6
IT0004727662	ISP 30/06/16	BBB	97	99,17	99,71	128	44	125	42
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	20	99,97	100,72	36	-78	33	-81
IT0004518715	CCT FLOAT 01/07/16	BBB-	3.982	100,22	100,24	-3	-5	-6	-8
DE000A022KS2	KFW 3,125% 04/07/16	AAA	7	102,22	102,25	-21	-26	-24	-29
IT0004727167	ISP FLOAT 04/07/16	BBB	32	100,32	100,50	35	8	32	5
XS0787655009	ISP 4,5% 04/07/16	BBB	50	102,65	102,82	49	24	46	21
DE000A1R0683	DAIMLER 1% 08/07/16	A-	17	100,52	100,99	23	-46	20	-49
IT0004931355	ISP 1,75% 10/07/16	BBB	28	100,81	101,02	56	25	52	22
IT0004931249	ISP 2,2% 10/07/16	BBB	58	101,11	102,99	56	-210	53	-213
NL0009487461	RBS 09/07/16	BBB+	1	103,91	0,00	151		147	
IT0004821499	MB 4,45% 13/07/16	BBB-	67	102,45	102,74	86	45	82	42
IT0004736325	BNL FLOAT 13/07/16	BBB	47	100,48	100,58	14	-1	10	-4
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	155	101,10	101,16	54	45	6	-2
XS0630398534	BEI 2,875% 15/07/16	AAA	2	102,11	102,21	-16	-30	-20	-34
IT0004937675	ISP STEP 16/07/16	BBB	3	101,08	101,33	60	25	56	21
XS0640461793	BNP 20/07/16	A+	48	101,96	0,00	23		20	
XS0258132272	BEI IL 21/07/16	AAA	109	99,76	99,99				
XS0133144898	ITA 5,75% 25/07/16	BBB-	10	104,00	104,19	19	-6	15	-10
XS0618580590	BEI FLOAT 27/07/16	AAA	120	100,10	100,15	-14	-21	-18	-25
IT0004739782	ISP FLOAT 29/07/16	BBB	24	100,54	0,00	40		36	
IT0004511959	UCG 4,25% 29/07/16	A+	50	103,01	103,14	13	-4	9	-8
IT0004746779	BNL 3,5% 29/07/16	BBB	8	102,42	102,53	20	5	16	1
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	0	100,80	0,00	189		185	
IT0004939119	BNL 2% 31/07/16	BBB	25	101,33	101,44	21	6	16	2
IT0004939093	BNL FLOAT 31/07/16	BBB	8	100,62	100,73	15	0	10	-4
IT0004620867	UCG FLOAT 30/07/16	BBB	119	101,43	101,46	42	38	38	34
ES00000123W5	BONOS 3,3% 30/07/16	BBB	36	102,43	102,47	2	-3	-2	-8
IT0004826837	ISP FLOAT 01/08/16	BBB	43	103,26	105,98	37	-304	33	-308
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.652	102,78	102,79	0	-1	-4	-6
IT0004747538	ISP 05/08/16	BBB	6	99,79	100,49	128	35	124	30
IT0004937816	DB 2,5% 08/08/16	BBB+	0	100,75	101,97	149	-9	145	-13
IT0004940026	ISP 2,35% 07/08/16	BBB	78	101,32	101,58	60	26	56	22
IT0004940042	ISP 2,7% 07/08/16	BBB	76	101,62	101,84	55	27	51	23
IT0004825763	MPS 4,45% 06/08/16	B-	124	101,86	102,16	197	158	193	153
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	350	99,93	99,98	59	53	9	3
IT0004743875	MB 3,7% 16/08/16	BBB-	2	102,45	0,00	55		50	
IT0005044976	CTZ ZC 30/08/16	BBB-	7.992	100,01	100,02	-1	-2	-7	-8
IT0004841513	ISP STEP 31/08/16	BBB	1	103,61	103,91	59	24	53	17
XS063929619	MS IL 07/09/16	A-	3	99,63	100,62	44	-73	37	-80
XS0811450757	MB 12/09/16	BBB-	2	101,35	0,00	79		72	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	21	103,85	103,91	61	54	8	1
XS0452187759	ENEL 4% 14/09/16	BBB	13	103,27	103,43	19	1	12	-6
IT0004761950	BTP 4,75% 15/09/16	BBB-	771	104,08	104,09	2	0	-6	-7
IT0004682107	BTP IL 15/09/16	BBB-	415	102,29	102,44	108	92	101	84
XS0736113340	BEI 1,875% 15/09/16	AAA	7	101,77	101,86	-17	-27	-24	-35
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	103,37	103,86	93	39	86	31
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	8	103,68	103,72	-25	-30	-32	-37
XS0542371629	BNP 2,625% 16/09/16	A+	1	102,17	102,29	12	-2	4	-9
DE0001137479	SCHATZ 0% 16/09/16	AAA	8	100,26	100,28	-29	-32	-37	-40
IT0004953359	ISP 2,5% 18/09/16	BBB	170	101,67	101,97	58	24	50	17
IT0004953367	ISP 2,2% 18/09/16	BBB	48	101,41	101,71	58	24	50	16
XS0619513269	GBLB 23/09/16	BBB-	107	98,48	99,31	174	78	166	71
IT0004849276	UCG 4,25% 28/09/16	BBB	56	103,43	103,52	43	33	35	25
IT0004632862	UBI STEP 30/09/16	BBB-	226	102,36	102,44	48	39	40	31
IT0004959646	BNL FLOAT 30/09/16	BBB	9	100,63	100,82	27	6	19	-2
IT0004759632	BNL FLOAT 30/09/16	BBB	18	100,23	100,41	26	6	18	-2
NL0009537943	RBS 30/09/16	BBB+	4	102,33	110,00	42	-734	34	-742

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Titoli a Breve Termine



ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0004638653	UCG FLOAT 30/09/16	BBB	371	101,71	101,76	46	40	37	32
NL0009537851	RBS STEP 30/09/16	BBB+	22	103,46	0,00	42		33	
IT0004761091	ISP FLOAT 05/10/16	BBB	5	102,43	102,79	46	7	37	-1
NL0009061357	RBS 4,3% 08/10/16	BBB+	26	103,57	0,00	46		37	
XS0615801742	MB 4,625% 11/10/16	BBB-	140	103,80	103,90	54	43	45	34
XS0270800815	MS 4,375% 12/10/16	A-	25	103,96	104,00	14	10	5	1
XS0674612311	BNP 12/10/16	A+	71	99,35	99,85	70	16	61	7
IT0004640212	UBI FLOAT 13/10/16	BBB-	36	100,91	0,00	92		83	
XS0679564947	BNP 14/10/16	A+	146	99,60	0,00	42		33	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	116	100,56	100,62	65	59	10	4
IT0004960057	ISP 2,6% 16/10/16	BBB	68	101,92	102,27	57	21	47	11
XS0272359489	BEI 3,875% 15/10/16	AAA	80	103,83	103,94	-15	-26	-24	-35
IT0004960040	ISP 2,3% 16/10/16	BBB	62	101,64	101,98	57	21	47	12
US61746BDC72	MS FLOAT 18/10/16 in USD	A-	50	99,71	100,01	130	98	75	43
IT0001267217	ISP 19/10/16	BBB	3	104,45	105,46	81	-20	71	-29
IT0004851728	UBI STEP 19/10/16	BBB-	0	104,18	104,58	109	68	100	59
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	21.498	102,38	102,39	65	64	55	54
FR0000187361	OAT 5% 25/10/16	AA	4	105,13	105,15	-26	-28	-36	-38
IT0006716317	RBS 26/10/16	BBB+	165	100,11	100,70	28	-32	18	-42
XS0272770396	GE 4,125% 27/10/16	AA-	28	103,89	103,99	14	4	4	-6
ES00000123J2	BONOS 4,25% 31/10/16	BBB	20	104,22	104,25	-2	-5	-12	-15
IT0004644602	UCG FLOAT 29/10/16	BBB	307	101,96	102,03	51	44	41	34
IT0004532187	ISP FLOAT 30/10/16	BBB	687	101,83	101,90	54	47	43	36
XS0550667876	CS STEP 29/10/16	BBB	18	102,40	102,55	27	12	16	1
IT0004963663	BNL FLOAT 31/10/16	BBB	7	100,69	100,90	27	6	17	-4
IT0003745400	ISP 4,1% 02/11/16	BBB	13	103,51	103,90	55	17	45	7
XS0463509959	A2A 4,5% 02/11/16	BBB-	67	104,06	104,28	40	19	30	8
IT0005053456	MPS 1,1% 03/11/16	B-	147	99,51	99,65	160	145	149	135
IT0006716762	RBS 04/11/16	BBB+	30	100,10	100,11	20	19	9	8
IT0004767049	ISP FLOAT 04/11/16	BBB	12	103,72	103,98	46	21	35	10
IT0006716580	HSBC 04/11/16	A	46	99,83	0,00	17		6	
IT0004960826	BTP 2,75% 15/11/16	BBB-	830	102,82	102,83	1	0	-9	-11
IT0004965841	MPS 3% 18/11/16	B-	198	100,72	100,85	229	217	219	206
IT0004854623	MPS 4,1% 19/11/16	B-	5	101,87	102,02	228	214	217	203
XS0467864160	ISP 3,75% 23/11/16	BBB	410	103,53	103,59	38	33	27	22
IT0004851710	UBI FLOAT 23/11/16	BBB-	42	102,09	102,49	80	43	70	32
IT0004967383	UCG 2,3% 29/11/16	BBB	686	101,93	102,01	49	41	38	30
IT0004969272	BNL FLOAT 29/11/16	BBB	21	100,74	100,97	26	5	15	-6
IT0004776438	BNL 30/11/16	BBB	30	101,19	101,99	88	14	78	3
XS0551319964	NORDEA STEP 30/11/16	AA-	14	102,42	102,52	22	13	11	2
IT0004865033	ISP 3% 30/11/16	BBB	16	102,58	102,99	58	21	47	10
IT0004874399	CCT 3% 01/12/16	BBB-	1	102,00	104,25	112	-93	101	-104
IT0004967276	MPS 2,8% 02/12/16	B-	466	100,55	100,69	228	215	217	204
IT0004866361	ISP 3,25% 04/12/16	BBB	88	102,87	103,14	59	34	48	24
IT0006717141	HSBC 03/12/16	A	132	99,79	0,00	21		10	
IT0006506007	BEI ZC 06/12/16	AAA	92	99,95	100,07	5	-7	-6	-17
IT0001288155	UCG STEP 09/12/16	BBB	5	136,68	136,83	88	78	77	67
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	1	100,51	100,57	66	61	6	1
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	166	102,71	102,77	68	63	8	2
IT0004987191	BTP 1,5% 15/12/16	BBB-	900	101,65	101,67	2	0	-9	-11
IT0006709056	BAR FLOAT 15/12/16	BBB-	15	99,60	0,00	68		57	
IT0004655970	ISP FLOAT 17/12/16	BBB	3	101,81	0,00	46		35	
XS0543567571	RBS 17/12/16	BBB+	14	99,42	99,58	83	69	72	58
XS0460430142	ISP 18/12/16	BBB	537	101,70	102,00	48	22	37	11
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	49	99,88	100,50	261	205	250	194
IT0004296833	UCG 21/12/16	BBB	38	101,85	102,28	84	47	74	36
IT0006721630	SOC GEN 22/12/16	A	17	98,26	99,26	156	66	146	55
IT0004555576	ISP FLOAT 23/12/16	BBB	100	102,69	105,84	46	-217	36	-228
IT0004781362	ISP FLOAT 28/12/16	BBB	79	106,11	106,50	47	15	37	4
XS0712970127	BNP 29/12/16	A+	75	99,46	99,86	47	12	36	1
IT0004974322	ISP 1,8% 30/12/16	BBB	48	101,37	101,80	60	24	50	13
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.151	102,28	102,30	53	51	42	40
DE0001135317	BUND 3,75% 04/01/17	AAA	23	104,78	104,80	-33	-35	-44	-45
IT0006717331	RBS 04/01/17	BBB+	60	100,17	100,35	28	12	17	1
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	2	104,90	105,08	76	62	14	-1
IT0004872765	ISP 18/01/17	BBB	126	103,02	103,20	48	33	37	23
DE000A1C9VQ4	DAIMLER 4,125% 19/01/17	A-	2	104,66	104,92	26	5	15	-6
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	10	106,98	107,15	22	9	11	-2
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	13	100,16	100,24	-13	-19	-24	-30
XS0441736625	BEI FLOAT 27/01/17	AAA	335	100,46	100,51	-31	-35	-41	-46
IT0004669575	UCG FLOAT 31/01/17	BBB	466	102,48	102,54	64	59	53	48
IT0004887276	UCG 31/01/17	BBB	496	99,75	99,80	52	48	41	37
IT0004874985	UBI STEP 31/01/17	BBB-	9	103,51	0,00	108		97	
XS0564046786	RBS 31/01/17	BBB+	0	98,33	99,80	169	48	158	37
IT0004882764	ISP 31/01/17	BBB	9	99,01	100,02	80	-2	69	-13
IT0004164775	BTP 4% 01/02/17	BBB-	968	104,95	104,96	1	1	-10	-10

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
IT0004983554	MPS 2,75% 03/02/17	B-	17	100,56	100,69	229	218	218	208
IT0004983612	MPS 03/02/17 in USD	B-	91	95,00	98,55	646	337	582	273
IT0004983661	MPS 2,5% 03/02/17	B-	169	100,34	100,41	222	216	211	205
IT0004672199	ISP IL 03/02/17	BBB	28	101,04	101,42	62	31	51	21
IT0004785314	ISP FLOAT 06/02/17	BBB	92	104,70	105,15	43	8	32	-3
IT0004983059	ISP 1,75% 10/02/17	BBB	46	101,44	101,48	61	57	50	47
IT0006515628	BEI 2,53734% 20/02/17	AAA	88	38,00	38,50	58	-43	47	-53
XS0729798263	BNP 20/02/17	A+	7	98,77	99,77	96	18	85	7
IT0004677008	ISP 21/02/17	BBB	16	98,51	98,85	116	89	105	78
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	1	104,76	105,05	57	35	46	24
IT0004991987	MPS 3,75% 24/02/17	B-	4	101,90	102,13	226	208	215	197
IT0005089955	CTZ ZC 27/02/17	BBB-	3.840	99,94	99,96	4	3	-7	-8
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	816	98,94	99,40	81	46	70	35
IT0004690092	UCG FLOAT 28/02/17	BBB	41	103,37	103,52	79	68	68	57
XS0738924900	MS 28/02/17	A-	5	100,13	0,00	71		60	
IT0004680804	UCG FLOAT 28/02/17	BBB	177	103,12	103,25	73	63	62	52
IT0004992274	BNL FLOAT 28/02/17	BBB	0	100,72	100,99	26	5	15	-5
IT0004584204	CCT FLOAT 01/03/17	BBB-	3.489	100,36	100,36	6	6	-5	-5
IT0004793789	ISP FLOAT 02/03/17	BBB	42	103,69	104,16	46	11	35	0
XS0212843352	GS 02/03/17	A-	8	99,93	100,24	80	57	69	46
XS0213927667	ISP FLOAT 03/03/17	BBB	18	99,67	99,88	26	10	15	-1
IT0004682545	ISP STEP 03/03/17	BBB	310	104,81	104,88	52	47	41	36
XS0490739686	BEI 3,125% 03/03/17	AAA	175	104,46	104,53	-22	-27	-33	-38
IT0004882962	MPS FLOAT 04/03/17	B-	113	101,27	101,44	215	202	204	191
IT0004572811	ISP FLOAT 04/03/17	BBB	60	101,97	0,00	51		40	
IT0004992282	ISP 1,5% 10/03/17	BBB	62	101,15	101,62	64	29	53	18
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	5	101,33	101,36	77	74	9	7
IT0004992209	MPS 3% 21/03/17	B-	30	100,93	101,07	231	221	220	210
IT0004992662	MPS 2,75% 21/03/17	B-	60	100,60	100,75	230	219	219	208
IT0004992613	MPS 2,5% 21/03/17	B-	290	100,26	100,37	231	223	220	211
IT0004992779	MPS 2,65% 21/03/17	B-	204	100,43	100,48	233	229	222	218
IT0005001984	BNL 1,35% 25/03/17	BBB	14	101,41	101,70	34	13	23	2
IT0004979081	UCG 2% 27/03/17	BBB	75	101,59	101,83	85	68	74	57
IT0006718750	RBS 28/03/17	BBB+	0	102,18	103,50	143	49	132	38
IT0004896178	UCG 28/03/17	BBB	584	99,09	99,16	68	62	56	51
IT0004803349	BNL FLOAT 30/03/17	BBB	4	101,61	101,90	26	5	15	-6
XS0736025056	ISP IL 30/03/17	BBB	5	101,84	103,40	165	55	154	44
XS0750403429	BNP FLOAT 30/03/17	A+	51	100,99	101,37	30	3	19	-8
IT0004695018	ISP STEP 31/03/17	BBB	90	105,21	105,68	53	21	42	10
IT0004689755	MB FLOAT 31/03/17	BBB-	813	103,35	103,43	72	67	61	56
IT0004587363	BP 3,625% 31/03/17	BBB+	17	103,93	104,74	80	24	69	13
IT0004694086	ISP 31/03/17	BBB	30	101,40	102,19	82	26	71	15
XS0495891821	BOA ML 4,75% 03/04/17	BBB+	25	106,25	106,32	31	26	20	15
IT0004804933	ISP FLOAT 03/04/17	BBB	68	104,54	106,97	51	-112	40	-123
IT0004800915	ISP FLOAT 03/04/17	BBB	59	103,29	103,77	47	14	36	3
XS0592626880	DB 06/04/17	BBB+	27	99,43	0,00	61		50	
IT0005001406	ISP 1,4% 09/04/17	BBB	72	101,05	101,49	66	35	55	24
XS0596124767	ISP IL 13/04/17	BBB	76	100,88	0,00	160		149	
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	127	100,11	100,24	80	71	10	0
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	15	104,68	104,83	17	7	6	-4
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	16.617	103,08	103,12	32	29	21	18
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	16.617	103,08	103,12	31	29	20	18
FR0010415331	OAT 3,75% 25/04/17	AA	2	105,92	105,94	-26	-27	-37	-38
XS0775870982	RENAULT 4,25% 27/04/17	BBB	100	105,33	105,56	61	47	50	35
IT0004809551	MPS 5% 30/04/17	B-	20	104,06	104,34	222	204	211	193
GB00B6HZ5375	RBS IL 29/04/17	BBB+	65	101,36	0,00	206		195	
IT0004793474	BTP 4,75% 01/05/17	BBB-	475	107,00	107,01	6	6	-5	-6
IT0004708472	UCG FLOAT 29/04/17	BBB	166	103,99	104,05	78	75	67	63
IT0005009763	BNL FLOAT 30/04/17	BBB	1	100,81	101,12	27	6	16	-5
ES00000124I2	BONOS 2,1% 30/04/17	BBB	73	103,07	103,10	4	2	-7	-9
IT0005009789	BNL 1,5% 30/04/17	BBB	35	101,73	102,04	34	13	23	2
XS0605994242	MB 29/04/17	BBB-	161	99,59	99,76	59	48	48	36
XS0763010344	BNP FLOAT 30/04/17	A+	10	100,01	101,01	91	24	80	12
IT0004703952	ISP STEP 03/05/17	BBB	83	105,50	106,00	55	24	44	12
NL0009403229	RBS 03/05/17	BBB+	1	99,02	0,00	96		85	
IT0004808702	ISP FLOAT 04/05/17	BBB	18	102,13	102,65	57	22	45	11
XS0757385280	ISP 04/05/17	BBB	12	102,15	0,00	55		44	
DE000A1MA9V5	DAIMLER 2% 05/05/17	A-	33	102,62	103,18	25	-12	14	-23
IT0004812142	UCG 4% 09/05/17	BBB	3	104,48	104,65	100	89	89	78
IT0005012403	MPS 2% 12/05/17	B-	227	99,76	99,94	216	204	205	193
IT0005012536	MPS 2,5% 12/05/17	B-	283	100,27	100,34	232	227	221	216
IT0005012635	MPS 2,6% 12/05/17	B-	26	100,42	100,56	232	222	221	211
IT0005023459	BTP 1,15% 15/05/17	BBB-	764	101,67	101,69	6	4	-5	-7
IT0005010415	ISP 1,2% 15/05/17	BBB	46	100,78	0,00	68		57	
XS0300196879	ISP FLOAT 18/05/17	BBB	13	99,40	99,49	40	34	28	22
IT0004713852	UCG FLOAT 20/05/17	BBB	72	101,62	102,06	56	28	45	17

Anthilia Financial Consulting

Titoli a Breve Termine



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IT0004828361	BNL 23/05/17	BBB	18	99,99	0,00	101		90	
IT0006719469	RBS STEP 26/05/17	BBB+	34	106,01	0,00	147		136	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	31	106,71	106,77	81	78	7	4
XS0620627033	ISP 31/05/17	BBB	10	99,82	0,00	42		31	
IT0004703317	BP 31/05/17	BB-	16	103,82	0,00	178		166	
IT0004920481	BNL FLOAT 31/05/17	BBB	25	101,72	102,05	26	5	15	-6
IT0004713787	MB FLOAT 31/05/17	BBB-	627	104,26	104,38	75	67	64	56
IT0004920374	BNL 31/05/17	BBB	57	98,93	99,19	89	72	78	61
IT0004717333	ISP STEP 31/05/17	BBB	110	105,65	106,16	67	36	55	24
IT0004820426	BTP 4,75% 01/06/17	BBB-	573	107,37	107,38	7	6	-5	-5
GB00B6HZ3R74	RBS 02/06/17	BBB+	9	98,75	99,99	80	1	69	-11
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	4	101,43	101,52	-15	-21	-26	-32
IT0004814098	ISP FLOAT 05/06/17	BBB	24	103,57	104,09	64	32	53	21
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	100	106,15	106,45	148	129	73	54
XS1075471265	RENAULT FLOAT 13/06/17	BBB	19	99,50	100,99	84	-9	73	-20
XS0626808223	GE FLOAT 15/06/17	AA-	100	101,02	101,11	2	-4	-10	-15
XS0626808496	GE 3,625% 15/06/17	AA-	193	105,44	105,60	24	14	13	3
XS0304508921	ISP 4,75% 15/06/17	BBB	17	106,84	107,03	48	37	37	25
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	9	101,24	101,31	85	80	9	5
IT0004809809	CCT FLOAT 15/06/17	BBB-	465	103,90	103,93	-11	-13	-23	-24
IT0006714858	BAR FLOAT 26/06/17	BBB-	3	102,35	103,38	101	39	90	27
IT0004931371	BNL 28/06/17	BBB	39	98,56	98,70	88	80	77	68
XS0791302143	BNP FLOAT 29/06/17	A+	2	98,71	99,71	79	18	68	7
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	12	100,20	0,00	88		76	
XS0789291548	BNP FLOAT 29/06/17	A+	3	101,84	102,10	14	-1	3	-13
IT0004725914	UCG FLOAT 30/06/17	BBB	127	103,75	103,94	85	74	74	63
IT0005021099	MPS 2% 30/06/17	B-	66	99,79	99,98	213	201	202	190
IT0006715483	BAR 30/06/17	BBB-	92	100,15	100,30	17	8	5	-4
IT0005021131	MPS 2% 30/06/17	B-	18	99,76	99,95	215	203	203	192
IT0005021214	MPS 2% 30/06/17	B-	34	99,95	100,20	203	188	192	176
IT0004611932	ISP FLOAT 30/06/17	BBB	346	99,14	99,28	78	70	67	58
IT0004816499	MPS 3,9% 02/07/17	B-	15	102,86	103,25	214	190	203	179
IT0005025363	ISP 1% 03/07/17	BBB	6	100,55	100,80	67	51	55	40
DE0001135333	BUND 4,25% 04/07/17	AAA	128	107,60	107,65	-30	-33	-41	-44
IT0004727274	ISP 4,1% 04/07/17	BBB	200	105,55	106,06	73	44	62	32
XS0787655181	ISP FLOAT 04/07/17	BBB	5	105,11	105,66	62	30	51	19
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	14	106,97	107,23	140	125	129	114
XS0514557973	ISP 12/07/17	BBB	50	102,24	0,00	66		55	
IT0005026148	MPS 1,35% 18/07/17	B-	27	98,72	98,97	212	197	201	185
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	88	97,05	97,29	396	381	318	303
IT0004723893	BP 21/07/17	BB-	59	103,69	104,00	180	162	169	151
XS0554704303	GBLBO Rbs 25/07/17	BBB+	71	95,84	97,48	284	183	272	171
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	52	102,51	0,00	220		209	
XS0754809548	BEI FLOAT 27/07/17	AAA	5	100,82	101,16	-18	-37	-29	-49
IT0004738081	UCG IL 29/07/17	BBB	49	102,07	102,68	150	114	138	103
IT0004740350	UCG FLOAT 31/07/17	BBB	93	103,87	104,08	86	74	74	62
IT0004826449	ISP 31/07/17	BBB	3	104,39	0,00	70		58	
ES0000012783	BONOS 5,5% 30/07/17	BBB	90	109,44	109,49	6	4	-5	-8
IT0004827439	UCG 31/07/17	BBB	610	98,15	98,34	108	97	97	85
IT0004984198	UCG 2% 31/07/17	BBB	213	101,74	101,80	98	95	87	84
DE000UB2F5S4	UBS 4% 31/07/17	A	11	105,10	105,90	102	58	91	47
IT0005026320	DB 1,25% 30/07/17	BBB+	35	100,16	101,33	116	48	104	37
IT0003242747	BTP 5,25% 01/08/17	BBB-	1.764	109,02	109,05	7	5	-5	-6
IT0004826852	ISP FLOAT 01/08/17	BBB	14	106,24	106,80	56	25	45	14
IT0004841273	ISP 5,15% 01/08/17	BBB	36	107,67	108,21	70	41	59	29
IT0004619364	ISP FLOAT 03/08/17	BBB	296	104,15	104,50	60	41	49	29
IT0004745581	ISP 4,2% 03/08/17	BBB	88	106,03	106,58	71	41	60	30
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	100	107,50	107,61	34	28	22	16
IT0004839020	MB 10/08/17	BBB-	6	101,54	0,00	105		94	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	97	100,18	100,24	90	86	9	6
XS0649519716	BEI ZC 24/08/17	AAA	58	99,79	101,00	12	-55	0	-66
IT0005126989	CTZ ZC 30/08/17	BBB-	1.894	99,85	99,86	8	8	-3	-4
XS0525459433	RBS 31/08/17	BBB+	156	99,06	99,76	86	47	75	36
IT0004626914	ISP FLOAT 01/09/17	BBB	206	104,16	106,99	70	-79	58	-90
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	37	99,76	99,88	88	82	7	0
IT0004628050	ISP FLOAT 03/09/17	BBB	7	104,31	106,98	63	-76	51	-88
IT0004842701	ISP 5% 11/09/17	BBB	33	107,69	0,00	80		69	
IT0004842719	ISP FLOAT 12/09/17	BBB	21	105,73	106,30	70	40	58	28
IT0004750268	ISP 5,4% 12/09/17	BBB	52	108,74	109,30	64	36	53	25
IT0004842685	ISP 5% 12/09/17	BBB	185	107,69	108,13	81	58	69	47
IT0004750615	UCG 13/09/17	BBB	1.757	98,42	98,46	86	84	75	72
IT0004842677	ISP 5% 13/09/17	BBB	2	107,68	108,23	82	54	70	42
IT0004085210	BTP IL 15/09/17	BBB-	225	104,73	104,92	66	57	55	46
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	206	108,49	108,54	-24	-27	-36	-38
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	500	96,67	96,78	402	396	319	313
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	165	100,36	100,42	93	90	10	7
IT0005039349	MPS 1,35% 15/09/17	B-	64	98,38	98,75	224	204	213	192

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
XS1028546916	BEI 0,5% 15/09/17	AAA	45	101,31	101,40	-20	-25	-32	-36
IT0005040727	ISP 16/09/17	BBB	76	99,24	99,97	64	25	53	13
IT0005040719	ISP 17/09/17	BBB	14	99,24	0,00	64		53	
FR0011321447	RENAULT 4,625% 18/09/17	BB+	14	107,04	107,36	82	65	70	54
XS0617319032	GBLB FLOAT 18/09/17	BBB+	156	96,35	98,30	233	124	221	112
XS0831389985	TELECOM ITA 4,5% 20/09/17	BB+	200	107,02	107,58	72	44	61	32
IT0004755119	UCG FLOAT 21/09/17	BBB	11	99,76	100,38	95	61	83	50
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,60	0,00	134		122	
IT0004739576	MPS 29/09/17	B-	130	102,64	102,84	298	287	287	276
NL0009560002	RBS 30/09/17	BBB+	85	98,53	98,70	78	69	66	57
NL0009560010	RBS STEP 30/09/17	BBB+	0	103,91	0,00	101		89	
XS0525426184	RBS 30/09/17	BBB+	287	99,04	99,18	86	79	74	67
IT0004846579	MPS 4,9% 01/10/17	B-	38	104,88	105,13	227	214	216	203
IT0004762586	UCG 30/09/17	BBB	1.536	100,37	100,41	74	72	63	61
IT0004849300	ISP 4,8% 03/10/17	BBB	155	107,87	108,40	65	38	53	27
IT0004849342	ISP 4,8% 04/10/17	BBB	10	107,88	108,44	65	37	53	25
IT0004633993	ISP FLOAT 04/10/17	BBB	173	103,99	104,48	65	40	53	28
IT0004849318	ISP 4,8% 05/10/17	BBB	405	107,89	107,99	65	60	53	48
IT0004849334	ISP FLOAT 05/10/17	BBB	40	106,12	106,68	61	32	49	21
IT0004760648	ENI FLOAT 11/10/17	A-	51	104,68	104,91	23	11	11	0
IT0004760655	ENI 4,875% 11/10/17	A-	307	108,70	108,85	35	28	24	17
IT0005043168	MPS 1,3% 13/10/17	B-	10	98,31	98,72	219	198	208	186
IT0005043150	MPS 1,3% 13/10/17	B-	18	98,36	98,77	217	195	205	183
IT0005043002	MPS 1,3% 13/10/17	B-	16	98,28	98,63	221	202	210	191
XS0308505055	BEI 4,75% 15/10/17	AAA	64	109,66	109,77	-19	-25	-31	-36
EU000A1G0BR8	EFSF 0,25% 18/10/17	AA	1	100,82	100,92	-17	-22	-28	-33
IT0004851231	ISP FLOAT 25/10/17	BBB	201	106,16	106,69	68	42	56	30
FR0010517417	OAT 4,25% 25/10/17	AA	52	108,93	108,96	-26	-27	-38	-39
IT0004761356	MPS 27/10/17	B-	175	102,71	102,85	320	312	308	301
XS0535364680	RBS 29/10/17	BBB+	203	99,01	99,71	86	50	75	39
IT0004854060	UCG ZC 31/10/17	BBB	460	98,07	98,28	99	88	87	76
IT0004767577	UCG 31/10/17	BBB	740	101,95	102,13	83	74	72	63
IT0005057176	BNL FLOAT 31/10/17	BBB	20	99,60	100,00	47	27	36	16
ES00000126V0	BONOS 0,5% 31/10/17	BBB	75	100,77	100,81	11	9	0	-2
IT0004854672	BNL 31/10/17	BBB	46	99,32	100,00	87	52	75	41
IT0004762578	UCG FLOAT 31/10/17	BBB	773	101,99	102,05	76	73	65	62
IT0004853989	BNL 31/10/17	BBB	203	99,36	99,69	75	58	63	46
IT0004763782	UCG ZC 31/10/17	BBB	50	98,00	98,18	103	93	91	82
IT0004853641	UCG STEP 31/10/17	BBB	15	106,30	106,73	117	96	105	84
IT0004867070	BTP 3,5% 01/11/17	BBB-	759	106,78	106,82	9	7	-2	-4
IT0004643596	ISP FLOAT 04/11/17	BBB	98	104,11	104,88	68	31	56	19
IT0004643588	ISP FLOAT 05/11/17	BBB	20	104,12	105,11	67	19	56	8
IT0004853757	ISP FLOAT 05/11/17	BBB	10	104,15	104,72	72	44	61	33
IT0004854094	ISP 4% 05/11/17	BBB	137	106,38	107,55	78	22	67	11
IT0004648694	ISP 10/11/17	BBB	6	98,10	98,99	96	51	84	39
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	35.861	103,63	103,65	76	75	64	63
IT0004965791	ISP 2,6% 15/11/17	BBB	96	103,62	104,20				
IT0004772676	UCG ZC 16/11/17	BBB	201	98,01	98,21	100	90	88	78
XS0835345082	MB 21/11/17	BBB-	46	101,85	102,23	99	81	87	69
IT0004866684	BNL 30/11/17	BBB	4	100,05	101,03	80	32	68	20
XS0697341203	MB 30/11/17	BBB-	1.161	98,42	98,64	109	99	97	86
IT0004777121	UCG 5% 30/11/17	BBB	106	108,28	108,52	95	83	82	71
IT0004771710	MPS STEP 30/11/17	B-	97	105,72	105,80	309	305	297	293
IT0004868953	BNL 30/11/17	BBB	106	99,31	99,81	66	41	53	29
IT0004653843	ISP 03/12/17	BBB	189	99,52	99,89	56	38	44	26
IT0004866346	ISP FLOAT 04/12/17	BBB	15	103,57	104,17	64	36	52	24
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	400	106,65	107,09	113	93	101	80
IT0004866551	BP FLOAT 06/12/17	BB-	566	104,25	104,43	221	212	209	200
XS0556045259	MB 07/12/17	BBB-	7	97,97	99,16	114	56	102	43
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	7	104,55	104,60	273	271	261	258
XS0695633767	ISP 09/12/17	BBB	12	101,37	102,10	72	37	60	25
IT0004650740	ISP FLOAT 10/12/17	BBB	30	103,74	108,00	70	-123	58	-136
IT0004783046	MB ZC 12/12/17	BBB-	189	98,23	98,40	86	77	73	65
XS0558939269	BEI 2% 15/12/17 in USD	AAA	57	102,07	102,12	101	98	11	9
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	986	99,99	100,08	100	96	11	6
IT0004776230	UCG FLOAT 19/12/17	BBB	1.215	102,16	102,24	80	76	68	64
IT0003974760	MB FLOAT 21/12/17	BBB-	36	98,77	99,12	77	60	64	48
IT0005004855	UCG STEP 23/12/17	BBB	111	101,42	101,60	125	117	112	104
IT0005021529	UCG STEP 27/12/17	BBB	94	100,70	100,89	105	96	93	84
IT0004991961	UCG STEP 28/12/17	BBB	475	102,49	102,56	113	110	100	97
IT0004873151	BNL 28/12/17	BBB	0	99,93	100,70	86	50	74	37
IT0004873425	BNP 28/12/17	A+	8	99,29	100,29	96	49	84	37

Aggiornamento al 31/10/2015

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