

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
DE0001137446	SCHATZ 0% 11/12/15	AAA	52	100,00	100,01	18	-50	35	-34
IT0004669120	MB FLOAT 13/12/15 in USD	BBB-	486	100,00	100,06	272	54		
IT0004669138	MB FLOAT 13/12/15	BBB-	54	100,07	100,09	21	-45	38	-28
IT0005070609	BOT ZC 14/12/15	BBB-	1.926	100,00	100,00	-7	-10	10	7
XS0235552394	BEI 15/12/15	AAA	28	100,02	100,03	40	10	57	27
IT0004620305	CCT FLOAT 15/12/15	BBB-	1.083	100,03	100,03	-27	-39	-10	-22
IT0004551419	UCG FLOAT 18/12/15	BBB	246	100,07	100,09	58	9	74	25
IT0004655483	UBI 20/12/15	BBB-	40	100,00	100,54	47	-991	63	-975
IT0004655988	ISP FLOAT 21/12/15	BBB	44	100,08	100,19	32	-187	48	-171
XS0461107905	ISP 22/12/15	BBB	113	99,99	100,00	19	0	36	16
IT0006707159	BAR 4,4% 29/12/15	BBB-	14	100,25	100,49	88	-237	104	-221
IT0004438971	UCG ZC 30/12/15	BBB	95	99,98	0,00	27		43	
IT0006709544	BAR 30/12/15	BBB-	0	99,88	0,00	1199		1215	
IT0004869860	UBI STEP 31/12/15	BBB-	8	100,26	100,36	39	-89	55	-72
IT0004978208	CTZ ZC 31/12/15	BBB-	600	100,01	100,01	-10	-12	6	4
IT0004871064	MPS 3,4% 02/01/16 in USD	B-	3	100,18	100,26	131	40		
IT0004870942	MPS 3,75% 02/01/16	B-	10	100,24	100,30	97	29	113	45
DE0001135291	BUND 3,5% 04/01/16	AAA	76	100,32	100,35	-19	-49	-3	-33
XS0457738176	DB 08/01/16	BBB+	10	99,87	100,07	133	-71	148	-55
XS0457735826	DB STEP 08/01/16	BBB+	7	100,31	100,46	77	-69	93	-53
IT0005075681	BOT ZC 14/01/16	BBB-	1.878	100,02	100,02	-16	-17	-1	-2
XS0537659632	BEI FLOAT 15/01/16	AAA	28	100,00	100,03	0	-25	15	-10
IT0004557218	UCG FLOAT 15/01/16	BBB	224	100,21	100,22	39	31	54	46
XS0238705684	BEI 16/01/16	AAA	37	100,08	100,10	31	15	46	30
US465410BQ08	ITA 4,75% 25/01/16 in USD	BBB-	440	100,51	100,60	113	50		
XS0583801997	BMW 3,25% 28/01/16	A	19	100,45	100,61	31	-70	44	-57
IT0006710906	BAR 29/01/16	BBB-	0	99,65	0,00	639		653	
IT0004566193	UCG FLOAT 29/01/16	BBB	89	100,30	100,32	37	24	50	38
IT0004799927	UCG 4% 30/01/16	BBB	913	100,59	100,62	33	15	46	28
IT0004874993	UBI 3,5% 31/01/16	BBB-	47	100,46	100,50	67	43	80	56
XS0465797552	DB STEP 01/02/16	BBB+	12	100,52	100,70	73	-32	86	-19
IT0004675796	BNL 31/01/16	BBB	8	100,27	100,38	63	-4	76	9
ES00000120G4	BONOS 3,15% 31/01/16	BBB	11	100,51	100,54	5	-11	18	2
IT0004816663	UCG 4% 31/01/16	BBB	458	100,58	100,69	38	-27	52	-14
XS0242820586	MB 3,75% 02/02/16	BBB-	188	100,58	100,62	27	4	40	17
XS0479357419	NORDEA FLOAT 02/02/16	AA-	12	100,20	0,00	17		30	
IT0004854482	UCG 05/02/16	BBB	328	99,97	100,00	35	18	48	31
IT0006712274	BAR FLOAT 08/02/16	BBB-	0	99,80	100,20	330	108	342	120
IT0004887870	ISP 2,2% 08/02/16	BBB	87	100,35	100,85	29	-237	41	-224
IT0004310626	UCG 11/02/16	BBB	70	100,85	100,87	24	14	37	26
IT0005086068	BOT ZC 12/02/16	BBB-	4.701	100,03	100,03	-14	-15	-2	-3
IT0004313844	MB FLOAT 15/02/16	BBB-	60	99,95	100,11	25	-54	37	-42
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	25	100,85	100,90	61	39		
IT0004565781	UCG FLOAT 16/02/16	BBB	222	100,35	100,37	37	27	49	39
XS0241120715	BEI 17/02/16	AAA	18	100,15	100,19	27	7	39	20
IT0004007537	BNL FLOAT 17/02/16	BBB	25	99,95	99,99	31	11	43	23
IT0004007552	BNL 3,48% 17/02/16	BBB	4	100,65	0,00	33		45	
XS0245166367	GE FLOAT 22/02/16	AA-	24	100,02	100,03	-3	-8	9	4
IT0004574023	UCG FLOAT 26/02/16	BBB	36	100,44	100,47	39	26	50	37
IT0004568371	UBI 3,15% 26/02/16	BBB-	43	100,62	100,69	47	18	59	30
XS0483310503	BAR FLOAT 26/02/16	BBB-	0	99,36	0,00	505		517	
IT0004576978	ENEL 3,5% 26/02/16	BBB	423	100,77	100,82	18	-2	30	10
IT0004576994	ENEL FLOAT 26/02/16	BBB	274	100,13	100,18	19	-2	30	9
IT0004687056	BNL FLOAT 28/02/16	BBB	35	100,25	0,00	107		119	
IT0004687262	BNL STEP 28/02/16	BBB	29	100,78	100,96	69	-3	81	9
IT0004952641	MPS 3% 02/03/16	B-	44	100,59	100,72	61	9	72	20
IT0004882970	MPS 3% 04/03/16	B-	61	100,58	100,64	70	46	81	57
IT0004881469	MPS 3,5% 04/03/16	B-	38	100,72	100,85	64	13	75	25
IT0004883218	MPS 3,4% 04/03/16	B-	47	100,66	100,78	78	31	89	42
IT0004676992	ISP FLOAT 04/03/16	BBB	2	100,11	0,00	26		38	
IT0004698178	DEXIA 4,85% 07/03/16	BB	186	100,87	100,95	143	114	154	125
IT0004572167	UBI FLOAT 05/03/16	BBB-	810	100,45	100,49	38	22	49	33
XS0573073235	ISP FLOAT 11/03/16	BBB	12	100,69	0,00	21		32	
IT0006602871	BOA ML 13/03/16	BBB+	5	100,92	100,99	156	132	167	142
US500769BP83	KFW 5,125% 14/03/16 in USD	AAA	7	101,27	101,32	54	36	8	-10
IT0005091472	BOT ZC 14/03/16	BBB-	2.830	100,05	100,06	-18	-20	-7	-10
XS0503331323	BEI 2,625% 15/03/16	AAA	36	100,80	100,84	-21	-35	-11	-25
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	6	100,48	100,53	53	36	7	-11
US38141GEG55	GS FLOAT 22/03/16 in USD	A-	34	99,89	100,15	128	40	80	-7
IT0004582836	ISP FLOAT 22/03/16	BBB	50	99,99	0,00	21		30	
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	3.917	100,93	100,95	124	118	133	127
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	3.917	100,93	100,95	124	118	133	127
XS0497249184	CITI FLOAT 29/03/16	BBB+	12	100,82	104,55	47	-1030	56	-1021
XS0750396383	ISP 30/03/16	BBB	2	99,91	0,00	28		37	
IT0004694482	BNL FLOAT 31/03/16	BBB	3	100,10	0,00	17		26	
IT0004695950	BNL STEP 31/03/16	BBB	9	101,00	0,00	87		96	
XS0599093043	BNP 31/03/16	A+	8	100,64	0,00	42		52	

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XS0487908104	RBS 31/03/16	BBB+	5	99,85	0,00	46		55	
IT0004697022	UCG FLOAT 31/03/16	BBB	292	100,90	100,94	33	21	42	30
IT0006718842	SOC GEN 31/03/16	A	27	101,28	101,78	-93	-241	-84	-232
IT0004587496	UCG FLOAT 31/03/16	BBB	268	100,54	100,58	34	21	43	30
IT0004801772	ISP FLOAT 03/04/16	BBB	192	101,27	101,30	19	11	28	19
IT0004895352	UBI STEP 05/04/16	BBB-	5	101,10	101,35	73	2	82	11
XS0604006014	BNP STEP 08/04/16	A+	1	101,17	0,00	61		69	
IT0004803505	UCG 4,15% 11/04/16	BBB	48	101,35	102,59	34	-298	42	-290
IT0004803497	UCG 11/04/16	BBB	4	100,85	100,93	24	2	32	10
DE000DB08ME7	DB 11/04/16	BBB+	18	99,39	99,80	173	56	181	65
IT0004898497	ISP 2,75% 10/04/16	BBB	150	100,86	0,00	32		40	
IT0004586472	ISP FLOAT 12/04/16	BBB	74	100,95	103,05	18	-531	26	-523
IT0005105132	BOT ZC 14/04/16	BBB-	311	100,07	100,08	-19	-22	-12	-14
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	423	99,98	100,04	68	51	18	1
XS0425743506	BEI 3,5% 15/04/16	AAA	72	101,37	101,41	-22	-34	-14	-26
IT0004591456	UCG FLOAT 15/04/16	BBB	33	100,91	100,94	12	4	20	12
IT0004712748	BTP 3,75% 15/04/16	BBB-	718	101,40	101,40	-8	-8	0	0
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	100	101,43	101,56	11	-22	18	-15
FR0010288357	OAT 3,25% 25/04/16	AA	10	101,42	101,44	-34	-39	-27	-32
XS0497460591	NORDEA 23/04/16	AA-	63	99,94	0,00	22		29	
IT0005020778	CTZ ZC 29/04/16	BBB-	2.645	100,03	100,03	-7	-8	0	-1
IT0004709611	BNL STEP 29/04/16	BBB	2	101,24	0,00	89		95	
IT0004707698	BNL FLOAT 29/04/16	BBB	23	100,12	0,00	19		26	
ES00000122X5	BONOS 3,25% 30/04/16	BBB	57	101,35	101,37	-3	-7	3	0
IT0004809932	UCG 30/04/16	BBB	601	100,46	100,52	18	4	25	10
IT0004808710	ISP 3,8% 04/05/16	BBB	233	101,44	101,50	35	22	42	28
XS0491548870	DB 04/05/16	BBB+	152	99,94	99,96	14	10	21	16
IT0004591795	ISP FLOAT 04/05/16	BBB	223	101,06	103,08	20	-435	26	-429
XS0586129958	BAR IL 06/05/16	BBB-	0	100,92	0,00	516		522	
XS0427290357	ATLANTIA 5,625% 06/05/16	BBB+	75	102,28	102,43	23	-11	29	-4
XS0625359384	GS 4,5% 09/05/16	A-	3	101,92	101,94	5	1	11	7
XS0927517911	VOLKS FLOAT 09/05/16	A	8	99,65	100,17	101	-20	107	-14
XS0615774329	BNP FLOAT 11/05/16	A+	50	101,01	0,00	45		50	
IT0006719378	SOC GEN IL 13/05/16	A	16	101,01	102,00	46	-169	51	-164
IT0004908858	ISP 3% 15/05/16	BBB	244	101,19	101,27	35	18	40	23
IT0004909005	ISP 2,5% 15/05/16	BBB	110	100,98	101,05	32	17	37	22
IT0004917792	BTP 2,25% 15/05/16	BBB-	641	101,05	101,06	-6	-8	-1	-3
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	76	100,84	100,87	63	56	11	5
IT0004908478	UBI 24/05/16	BBB-	35	100,08	100,20	63	38	68	42
IT0004923097	ISP 1,7% 30/05/16	BBB	10	100,64	100,75	39	16	43	21
IT0004923113	ISP 2% 30/05/16	BBB	30	100,79	100,89	38	18	42	22
IT0006714403	BAR FLOAT 28/05/16	BBB-	22	100,85	101,25	27	-54	31	-49
IT0004607302	UCG FLOAT 31/05/16	BBB	734	99,86	99,89	28	22	33	27
IT0004717002	BNL FLOAT 31/05/16	BBB	13	100,09	0,00	21		25	
IT0004719032	BNL STEP 31/05/16	BBB	5	101,66	102,24	97	-16	102	-12
IT0004716871	ISP FLOAT 31/05/16	BBB	21	100,27	0,00	23		28	
IT0004712565	ISP FLOAT 01/06/16	BBB	23	101,46	0,00	23		27	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,35	0,00	335		339	
IT0004814973	ISP 4% 05/06/16	BBB	114	101,84	0,00	37		40	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	143	100,32	100,35	-37	-42	-34	-38
IT0004816937	UCG 5% 12/06/16	BBB	65	102,40	102,49	43	27	47	31
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	1.384	101,85	101,91	129	118	133	122
IT0004066681	BNL 4,292% 13/06/16	BBB	2	102,20	0,00	12		15	
IT0004815715	UBI 3,8% 15/06/16	BBB-	1	101,60	102,00	78	5	82	8
IT0005023053	MPS 1,5% 16/06/16	B-	19	99,99	100,16	152	120	155	123
IT0004708274	ISP FLOAT 16/06/16	BBB	39	101,48	101,72	34	-11	37	-7
XS0508676417	CS FLOAT 22/06/16	BBB	0	100,51	100,74	108	66	111	69
NL0009056563	RBS ZC 26/06/16	BBB+	75	99,82	0,00	32		35	
IT0004931066	BNL FLOAT 28/06/16	BBB	6	100,40	0,00	13		16	
IT0004618507	DEXIA 3,6% 28/06/16	BB	171	101,21	101,30	143	128	146	131
IT0004618499	DEXIA 28/06/16	BB	20	99,50	99,58	134	120	137	123
IT0004728066	BNL FLOAT 30/06/16	BBB	42	100,12	0,00	13		16	
XS0516340121	BEI STEP 30/06/16	AAA	64	101,18	0,00	44		47	
IT0004727613	BNL STEP 30/06/16	BBB	38	101,50	0,00	162		165	
IT0004736713	BNL 3,55% 30/06/16	BBB	1	101,91	0,00	23		26	
IT0004614696	ISP FLOAT 30/06/16	BBB	6	100,10	0,00	21		24	
IT0004727662	ISP 30/06/16	BBB	23	99,64	99,99	63	2	66	5
IT0004616014	UCG FLOAT 30/06/16	BBB	298	101,04	101,08	29	22	32	25
IT0004518715	CCT FLOAT 01/07/16	BBB-	3.758	100,19	100,20	-29	-29	-26	-26
DE0001135309	BUND 4% 04/07/16	AAA	15	102,56	102,59	-36	-42	-33	-39
XS0787655009	ISP 4,5% 04/07/16	BBB	50	102,41	102,53	36	17	39	19
IT0004727167	ISP FLOAT 04/07/16	BBB	39	100,30	100,46	22	-5	25	-2
DE000A022KS2	KFW 3,125% 04/07/16	AAA	7	102,00	102,02	-29	-32	-26	-29
XS0800582339	KFW 0,75% 05/07/16 in USD	AAA	40	99,90	100,20	92	41	35	-16
IT0004931355	ISP 1,75% 10/07/16	BBB	38	100,81	0,00	40		43	
IT0004931249	ISP 2,2% 10/07/16	BBB	60	101,08	0,00	40		43	

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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
NL0009487461	RBS 09/07/16	BBB+	0	103,58	0,00	151		154	
IT0004736325	BNL FLOAT 13/07/16	BBB	45	100,37	0,00	13		16	
IT0004821499	MB 4,45% 13/07/16	BBB-	21	102,31	102,35	63	57	66	59
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	5	100,89	100,94	67	59	9	1
XS0640461793	BNP 20/07/16	A+	62	101,80	0,00	14		16	
XS0258132272	BEI IL 21/07/16	AAA	63	99,74	99,95	42	8	44	10
XS0133144898	ITA 5,75% 25/07/16	BBB-	67	103,62	103,80	11	-16	13	-14
XS0618580590	BEI FLOAT 27/07/16	AAA	26	100,13	100,15	-20	-23	-18	-21
IT0004739782	ISP FLOAT 29/07/16	BBB	15	100,41	0,00	42		44	
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	15	100,80	0,00	176		178	
IT0004746647	BNL FLOAT 29/07/16	BBB	30	100,40	0,00	13		15	
IT0004826837	ISP FLOAT 01/08/16	BBB	22	103,03	106,94	20	-519	22	-517
ES00000123W5	BONOS 3,3% 30/07/16	BBB	126	102,20	102,23	-3	-7	-1	-5
IT0004939119	BNL 2% 31/07/16	BBB	20	101,18	0,00	22		24	
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.139	102,53	102,53	-6	-6	-4	-5
IT0004620867	UCG FLOAT 30/07/16	BBB	125	101,34	101,41	32	21	34	23
IT0004939093	BNL FLOAT 31/07/16	BBB	7	100,50	0,00	14		16	
IT0004747538	ISP 05/08/16	BBB	25	100,17	100,87	75	-29	76	-27
IT0004940042	ISP 2,7% 07/08/16	BBB	136	101,58	101,69	37	21	38	22
IT0004937816	DB 2,5% 08/08/16	BBB+	20	101,08	101,21	90	71	91	72
IT0004825763	MPS 4,45% 06/08/16	B-	66	102,03	102,20	145	120	146	121
IT0004940026	ISP 2,35% 07/08/16	BBB	88	101,32	0,00	40		42	
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	1.125	99,81	99,89	78	66	18	6
IT0005044976	CTZ ZC 30/08/16	BBB-	3.035	100,05	100,05	-6	-7	-6	-6
IT0004841513	ISP STEP 31/08/16	BBB	2	103,37	0,00	45		45	
XS0811450757	MB 12/09/16	BBB-	10	101,34	0,00	56		56	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	41	103,36	103,43	77	68	13	5
XS0452187759	ENEL 4% 14/09/16	BBB	25	102,99	103,14	17	-2	16	-2
IT0004682107	BTP IL 15/09/16	BBB-	78	102,07	102,14	56	48	56	47
IT0004761950	BTP 4,75% 15/09/16	BBB-	755	103,77	103,77	-6	-6	-6	-6
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	3	103,39	103,47	-31	-40	-31	-41
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	103,25	103,55	70	33	70	33
DE0001137479	SCHATZ 0% 16/09/16	AAA	50	100,31	100,33	-40	-42	-40	-43
XS0542371629	BNP 2,625% 16/09/16	A+	5	102,03	102,13	4	-8	4	-8
IT0004953367	ISP 2,2% 18/09/16	BBB	80	101,42	101,59	41	20	40	19
XS0829329506	ISP 4,125% 19/09/16	BBB	25	103,14	103,34	17	-7	16	-8
IT0004953359	ISP 2,5% 18/09/16	BBB	202	101,71	101,82	34	21	34	20
XS0619513269	GBLB 23/09/16	BBB-	160	98,73	99,30	160	88	159	87
IT0004849276	UCG 4,25% 28/09/16	BBB	22	103,19	104,34	35	-102	34	-103
IT0004759632	BNL FLOAT 30/09/16	BBB	35	100,25	0,00	11		10	
NL0009537943	RBS 30/09/16	BBB+	28	102,14	0,00	40		39	
IT0004638653	UCG FLOAT 30/09/16	BBB	481	101,66	101,73	33	25	32	24
IT0004632862	UBI STEP 30/09/16	BBB-	218	102,27	102,29	34	31	33	30
NL0009537851	RBS STEP 30/09/16	BBB+	28	103,17	0,00	39		38	
NL0009061357	RBS 4,3% 08/10/16	BBB+	86	103,29	103,70	43	-4	42	-5
XS0615801742	MB 4,625% 11/10/16	BBB-	25	103,68	103,77	31	21	29	19
XS0674692594	BNP FLOAT 12/10/16	A+	33	100,44	100,54	0	-11	-2	-13
IT0004640212	UBI FLOAT 13/10/16	BBB-	22	100,86	0,00	89		87	
XS0679564947	BNP 14/10/16	A+	180	99,65	99,79	41	24	39	22
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	112	100,40	100,46	78	71	12	5
XS0272359489	BEI 3,875% 15/10/16	AAA	19	103,59	103,64	-23	-29	-25	-31
IT0004960057	ISP 2,6% 16/10/16	BBB	20	101,90	102,12	41	16	39	14
IT0004960040	ISP 2,3% 16/10/16	BBB	60	101,64	101,86	41	16	39	14
US61746BDC72	MS FLOAT 18/10/16 in USD	A-	33	99,79	100,09	134	99	67	32
IT0001267217	ISP 19/10/16	BBB	15	104,26	105,24	61	-45	59	-47
IT0004851728	UBI STEP 19/10/16	BBB-	7	103,95	104,35	96	52	94	50
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	16.992	102,51	102,52	99	98	96	95
IT0006716317	RBS 26/10/16	BBB+	62	100,13	100,14	18	17	15	14
XS0272770396	GE 4,125% 27/10/16	AA-	35	103,67	103,75	4	-4	1	-7
IT0004644602	UCG FLOAT 29/10/16	BBB	267	101,94	102,01	36	28	33	25
ES00000123J2	BONOS 4,25% 31/10/16	BBB	23	103,94	103,96	-8	-10	-10	-13
XS0550667876	CS STEP 29/10/16	BBB	30	102,18	102,88	29	-45	26	-48
IT0004532187	ISP FLOAT 30/10/16	BBB	555	101,86	101,95	35	25	32	22
IT0003745400	ISP 4,1% 02/11/16	BBB	4	103,40	103,41	37	36	34	33
XS0463509959	A2A 4,5% 02/11/16	BBB-	83	103,94	104,17	19	-5	16	-8
IT0005053456	MPS 1,1% 03/11/16	B-	210	99,60	99,62	154	152	151	149
IT0004767049	ISP FLOAT 04/11/16	BBB	19	103,54	103,87	27	-8	24	-11
IT0006716580	HSBC 04/11/16	A	76	99,79	100,00	23	1	20	-2
IT0006716762	RBS 04/11/16	BBB+	62	100,14	100,16	17	15	14	12
XS0690928022	BNP 09/11/16	A+	4	98,97	0,00	111		108	
IT0004960826	BTP 2,75% 15/11/16	BBB-	602	102,66	102,66	-5	-5	-8	-9
IT0004965841	MPS 3% 18/11/16	B-	234	100,67	100,75	229	220	225	217
IT0004854623	MPS 4,1% 19/11/16	B-	14	101,86	102,00	215	200	211	196
XS0467864160	ISP 3,75% 23/11/16	BBB	190	103,48	103,54	17	11	13	7
IT0004851710	UBI FLOAT 23/11/16	BBB-	14	101,98	102,38	69	28	65	24
FR0011857218	OAT 0,25% 25/11/16	AA	30	100,60	100,63	-36	-39	-40	-43
IT0004967383	UCG 2,3% 29/11/16	BBB	897	101,92	102,16	35	11	31	7

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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
IT0004969272	BNL FLOAT 29/11/16	BBB	15	100,74	0,00	13		9	
XS0551319964	NORDEA STEP 30/11/16	AA-	21	102,33	102,41	15		10	
IT0004865033	ISP 3% 30/11/16	BBB	3	102,61	102,86	36	11	32	7
IT0004776438	BNL 30/11/16	BBB	14	101,14	101,90	84	8	80	4
IT0004874399	CCT 3% 01/12/16	BBB-	2	100,89	109,13	209	-578	205	-583
IT0004967276	MPS 2,8% 02/12/16	B-	334	100,45	100,56	234	223	229	218
IT0004866361	ISP 3,25% 04/12/16	BBB	125	102,90	102,95	36	31	31	26
IT0006717141	HSBC 03/12/16	A	56	99,78	0,00	22		17	
IT0006506007	BEI ZC 06/12/16	AAA	118	99,95	99,98	5	2	0	-3
IT0001288155	UCG STEP 09/12/16	BBB	16	136,89	137,26	80	53	75	48
IT0006709056	BAR FLOAT 15/12/16	BBB-	34	99,71	100,11	48	9	43	5
IT0004987191	BTP 1,5% 15/12/16	BBB-	708	101,60	101,62	-5	-6	-10	-11
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	17	100,28	100,37	85	76	13	5
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	69	102,28	102,38	90	81	19	9
DE0001137487	SCHATZ 0% 16/12/16	AAA	9	100,40	100,42	-38	-40	-43	-45
XS0543567571	RBS 17/12/16	BBB+	2	98,88	99,75	129	44	124	40
IT0004655970	ISP FLOAT 17/12/16	BBB	1	101,92	0,00	23		18	
XS0460430142	ISP 18/12/16	BBB	515	101,82	101,92	25	16	21	11
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	131	99,82	99,90	267	260	263	255
IT0004296833	UCG 21/12/16	BBB	20	101,88	102,28	69	32	65	27
IT0006721630	SOC GEN 22/12/16	A	11	98,89	99,16	107	80	102	76
IT0004555576	ISP FLOAT 23/12/16	BBB	160	102,73	103,09	25	-8	21	-12
IT0004781362	ISP FLOAT 28/12/16	BBB	64	105,77	106,16	30	-5	25	-10
XS0713839206	BNP 29/12/16	A+	14	98,78	99,25	115	70	110	66
GB00B6HYM117	RBS IL 29/12/16	BBB+	2	101,41	0,00	88		83	
XS0712970127	BNP 29/12/16	A+	182	99,59	99,93	38	7	34	2
IT0004980071	BNL FLOAT 30/12/16	BBB	13	100,81	0,00	10		6	
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.335	102,34	102,36	33	31	28	26
IT0004974322	ISP 1,8% 30/12/16	BBB	28	101,53	101,80	37	12	32	8
XS0857702095	ISP FLOAT 31/12/16	BBB	22	101,88	0,00	16		12	
IT0006717331	RBS 04/01/17	BBB+	34	100,25	100,27	8	6	4	2
DE0001135317	BUND 3,75% 04/01/17	AAA	4	104,56	104,59	-43	-45	-47	-49
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	20	104,39	104,50	92	83	17	8
XS0478931354	BMW 3,875% 18/01/17	A	1	104,04	104,30	28	5	23	1
IT0004872765	ISP 18/01/17	BBB	166	103,07	103,67	26	-25	22	-29
XS0480133338	RBS 4,875% 20/01/17	BBB+	25	105,47	105,55	4	-3	0	-7
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	8	106,61	106,75	15	3	11	-1
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	26	100,18	100,29	-16	-25	-20	-29
XS0441736625	BEI FLOAT 27/01/17	AAA	504	100,51	100,61	-42	-50	-46	-54
XS0564046786	RBS 31/01/17	BBB+	14	98,64	99,36	140	77	136	72
IT0004886286	BNL FLOAT 31/01/17	BBB	10	101,28	0,00	26		21	
IT0004887276	UCG 31/01/17	BBB	696	100,00	100,03	21	19	17	14
IT0004874985	UBI STEP 31/01/17	BBB-	58	103,75	0,00	70		66	
IT0004882764	ISP 31/01/17	BBB	5	99,09	100,15	79	-13	75	-17
IT0004669575	UCG FLOAT 31/01/17	BBB	342	102,60	102,64	40	36	36	32
IT0004984610	BNL FLOAT 31/01/17	BBB	31	100,52	0,00	26		22	
IT0004164775	BTP 4% 01/02/17	BBB-	898	104,72	104,73	-6	-6	-10	-11
IT0004672199	ISP IL 03/02/17	BBB	3	101,17	103,97	56	-176	52	-180
IT0004983612	MPS 03/02/17 in USD	B-	20	96,80	97,00	516	497	439	421
IT0004983661	MPS 2,5% 03/02/17	B-	212	100,22	100,30	231	224	226	220
IT0004983554	MPS 2,75% 03/02/17	B-	36	100,54	100,65	228	218	224	214
IT0004785314	ISP FLOAT 06/02/17	BBB	142	104,59	104,96	20	-11	15	-15
IT0004983059	ISP 1,75% 10/02/17	BBB	44	101,61	101,91	39	14	35	10
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	4	104,30	104,36	-32	-37	-36	-41
IT0006515628	BEI 2,53734% 20/02/17	AAA	43	38,05	38,27				
XS0729798263	BNP 20/02/17	A+	10	0,00	0,00				
IT0004677008	ISP 21/02/17	BBB	44	99,23	99,75	63	21	59	16
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	1	104,61	104,90	46	23	42	19
IT0004991987	MPS 3,75% 24/02/17	B-	103	101,77	102,00	228	209	224	205
IT0005089955	CTZ ZC 27/02/17	BBB-	1.485	100,04	100,04	-3	-3	-7	-7
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	549	99,31	99,45	56	45	52	41
IT0004992274	BNL FLOAT 28/02/17	BBB	4	100,55	0,00	27		23	
IT0004892599	BNL FLOAT 28/02/17	BBB	1	101,36	101,61	27	7	23	3
IT0004690092	UCG FLOAT 28/02/17	BBB	29	103,46	103,61	56	44	52	40
IT0004680804	UCG FLOAT 28/02/17	BBB	194	103,24	103,30	48	43	44	40
IT0004584204	CCT FLOAT 01/03/17	BBB-	2.423	100,38	100,38	-24	-25	-28	-28
IT0004793789	ISP FLOAT 02/03/17	BBB	44	103,62	104,04	23	-10	19	-14
XS0212843352	GS 02/03/17	A-	3	100,08	100,39	62	37	59	34
IT0004682545	ISP STEP 03/03/17	BBB	633	104,83	104,86	29	27	25	23
XS0213927667	ISP FLOAT 03/03/17	BBB	33	99,79	100,00	17	0	13	-4
XS0490739686	BEI 3,125% 03/03/17	AAA	3	104,25	104,32	-27	-32	-31	-36
IT0004572811	ISP FLOAT 04/03/17	BBB	65	102,10	0,00	32		28	
IT0004882962	MPS FLOAT 04/03/17	B-	148	101,26	101,38	199	189	195	185
XS0754588787	UCG 4,875% 07/03/17	BBB	100	105,75	105,89	29	19	26	15
DE0001137495	SCHATZ 0% 10/03/17	AAA	40	100,50	100,54	-39	-42	-43	-46
IT0004992282	ISP 1,5% 10/03/17	BBB	92	101,38	101,72	41	14	37	10

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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
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	71	101,01	101,07	95	90	16	11
IT0004992613	MPS 2,5% 21/03/17	B-	511	100,16	100,21	237	233	234	230
IT0004992209	MPS 3% 21/03/17	B-	45	100,76	100,94	240	226	236	222
IT0004992662	MPS 2,75% 21/03/17	B-	82	100,53	100,68	233	221	229	218
IT0004992779	MPS 2,65% 21/03/17	B-	127	100,34	100,44	238	230	234	227
IT0004979081	UCG 2% 27/03/17	BBB	147	101,84	102,13	59	37	56	34
IT0005001778	BNL FLOAT 25/03/17	BBB	20	100,59	0,00	25		21	
IT0004896178	UCG 28/03/17	BBB	1.001	99,57	99,65	34	27	30	24
IT0006718750	RBS 28/03/17	BBB+	1	102,14	102,92	137	78	133	74
IT0004899321	BNL FLOAT 28/03/17	BBB	12	102,33	103,33	23	-51	19	-55
XS0750403429	BNP FLOAT 30/03/17	A+	44	100,96	0,00	17		14	
XS0736025056	ISP IL 30/03/17	BBB	0	101,93	103,00	151	71	147	67
IT0004689755	MB FLOAT 31/03/17	BBB-	848	103,50	103,55	47	43	43	40
FR0010878751	VIVENDI 4% 31/03/17	BBB	13	104,59	0,00	51		48	
IT0004694086	ISP 31/03/17	BBB	57	101,31	102,08	59	1	55	-2
IT0004695018	ISP STEP 31/03/17	BBB	124	105,23	105,57	31	6	27	3
IT0004800915	ISP FLOAT 03/04/17	BBB	36	0,00	103,72		-9		
IT0004804933	ISP FLOAT 03/04/17	BBB	45	104,57	107,04	30	-144	27	-148
XS1052683353	BMW FLOAT 04/04/17	A	8	99,67	100,27	29	-15	26	-19
XS0592626880	DB 06/04/17	BBB+	42	99,49	0,00	48		44	
XS0596124767	ISP IL 13/04/17	BBB	95	101,18	104,93	31	-234	28	-237
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	51	99,87	99,98	97	89	14	6
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	101	104,57	104,70	7	-2	3	-6
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	16.546	103,32	103,33	9	9	6	5
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	16.546	103,32	103,33	9	8	5	4
FR0010415331	OAT 3,75% 25/04/17	AA	2	105,72	105,74	-34	-35	-37	-38
XS0217066801	BEI 27/04/17	AAA	15	101,51	103,99	41	-131	38	-134
XS0775870982	RENAULT 4,25% 27/04/17	BBB	16	105,14	105,51	55	30	52	26
IT0004793474	BTP 4,75% 01/05/17	BBB-	1.392	106,74	106,74	-1	-2	-5	-5
GB00B6HZ5375	RBS IL 29/04/17	BBB+	4	101,71	0,00	176		173	
IT0004708472	UCG FLOAT 29/04/17	BBB	264	104,13	104,25	54	45	50	42
XS0605994242	MB 29/04/17	BBB-	43	99,86	99,96	31	23	27	20
ES0000012412	BONOS 2,1% 30/04/17	BBB	6	102,98	103,00	-1	-2	-4	-6
IT0004809551	MPS 5% 30/04/17	B-	28	0,00	0,00				
NL0009403229	RBS 03/05/17	BBB+	10	99,38	99,60	65	49	62	46
IT0004703952	ISP STEP 03/05/17	BBB	183	105,55	105,92	33	8	29	5
IT0004808702	ISP FLOAT 04/05/17	BBB	3	102,19	102,68	36	2	32	-2
XS0757385280	ISP 04/05/17	BBB	8	102,34	0,00	34		31	
DE000A1MA9V5	DAIMLER 2% 05/05/17	A-	10	100,61	104,69	156	-125	153	-128
IT0004812142	UCG 4% 09/05/17	BBB	15	104,72	105,04	68	46	65	43
IT0005012536	MPS 2,5% 12/05/17	B-	352	100,17	100,26	238	232	235	228
IT0005012635	MPS 2,6% 12/05/17	B-	422	100,20	100,33	246	237	243	233
IT0005012403	MPS 2% 12/05/17	B-	194	99,79	99,88	215	208	212	205
IT0005023459	BTP 1,15% 15/05/17	BBB-	1.101	101,70	101,71	-2	-3	-5	-6
IT0005010415	ISP 1,2% 15/05/17	BBB	5	101,08	101,48	45	18	42	14
EU000A1G0AK5	EFSF 2% 15/05/17	AA	131	103,24	103,35	-23	-30	-26	-34
XS0300196879	ISP FLOAT 18/05/17	BBB	125	99,57	99,69	31	22	27	19
IT0004713852	UCG FLOAT 20/05/17	BBB	47	101,84	102,11	30	12	27	9
IT0004828361	BNL 23/05/17	BBB	7	99,90	0,00	98		95	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	74	106,09	106,15	99	96	13	9
IT0004717333	ISP STEP 31/05/17	BBB	214	105,72	106,11	44	19	41	16
XS0775206351	MS FLOAT 31/05/17	A-	40	99,02	0,00	66		63	
IT0004713787	MB FLOAT 31/05/17	BBB-	810	104,40	104,45	51	48	48	45
IT0004920374	BNL 31/05/17	BBB	37	99,16	99,25	68	61	65	58
IT0004703317	BP 31/05/17	BB-	61	104,03	104,80	151	100	148	97
XS0620627033	ISP 31/05/17	BBB	11	100,02	0,00	25		22	
IT0004820426	BTP 4,75% 01/06/17	BBB-	2.696	107,12	107,13	-2	-2	-5	-5
GB00B6HZ3R74	RBS 02/06/17	BBB+	4	99,32	99,90	46	7	43	4
IT0004814098	ISP FLOAT 05/06/17	BBB	29	103,56	104,05	42	10	39	7
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	12	101,51	101,58	-25	-30	-28	-32
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	50	105,55	105,65	167	160	79	73
XS1075471265	RENAULT FLOAT 13/06/17	BBB	10	99,75	100,99	57	-24	55	-27
IT0004809809	CCT FLOAT 15/06/17	BBB-	761	103,75	103,77	-26	-27	-29	-30
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	16	100,94	101,01	101	96	13	8
XS0626808223	GE FLOAT 15/06/17	AA-	184	101,00	101,04	-12	-15	-15	-18
XS0304508921	ISP 4,75% 15/06/17	BBB	50	106,73	107,31	34	-2	31	-5
XS0626808496	GE 3,625% 15/06/17	AA-	139	105,38	105,54	11	1	8	-2
IT0005024275	MPS 1,9% 16/06/17	B-	14	99,90	100,50	197	157	194	154
DE0001104602	SCHATZ 0% 16/06/17	AAA	33	100,61	100,65	-40	-42	-42	-45
XS0306644344	ENEL 5,25% 20/06/17	BBB	13	107,72	107,87	24	15	21	12
IT0004931371	BNL 28/06/17	BBB	39	98,65	99,00	87	64	84	62
XS0789997649	ISP FLOAT 29/06/17	BBB	7	104,36	0,00	45		43	
XS0791302143	BNP FLOAT 29/06/17	A+	8	98,74	99,74	81	17	78	14
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	4	100,73	0,00	53		50	
XS0789291548	BNP FLOAT 29/06/17	A+	20	101,75	0,00	3		0	
IT0004725914	UCG FLOAT 30/06/17	BBB	193	104,04	104,06	56	55	53	52

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IT0004611932	ISP FLOAT 30/06/17	BBB	371	99,53	99,70	47	36	44	34
IT0004614654	ISP 30/06/17	BBB	9	103,74	0,00	36		34	
IT0005021099	MPS 2% 30/06/17	B-	32	99,90	100,08	206	195	204	192
IT0006715483	BAR 30/06/17	BBB-	71	100,21	100,30	1	-5	-2	-7
IT0005021131	MPS 2% 30/06/17	B-	8	99,90	100,11	206	193	204	190
IT0005021214	MPS 2% 30/06/17	B-	48	99,95	100,13	203	192	201	189
IT0004816499	MPS 3,9% 02/07/17	B-	26	0,00	0,00				
IT0005025363	ISP 1% 03/07/17	BBB	8	100,81	101,25	48	21	46	18
IT0004727274	ISP 4,1% 04/07/17	BBB	319	105,67	106,09	50	24	47	22
XS0787655181	ISP FLOAT 04/07/17	BBB	15	105,05	0,00	39		37	
DE0001135333	BUND 4,25% 04/07/17	AAA	19	107,41	107,46	-40	-43	-43	-45
DE000UB8DSR5	UBS 7% 06/07/17	A	2	113,65	114,65	-142	-197	-145	-199
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	60	106,91	107,46	124	91	122	89
XS0647288140	ENEL 4,125% 12/07/17	BBB	25	106,16	106,40	28	13	25	11
XS0514557973	ISP 12/07/17	BBB	89	102,50	102,87	44	21	41	18
IT0006715608	BAR FLOAT 17/07/17	BBB-	7	98,22	0,00	162		160	
IT0005026148	MPS 1,35% 18/07/17	B-	22	99,12	99,31	190	178	188	176
IT0005026247	MPS 1,55% 18/07/17	B-	100	98,60	100,10	243	149	241	146
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	132	97,45	97,80	378	355	288	265
IT0004723893	BP 21/07/17	BB-	41	103,97	104,00	153	151	150	148
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	67	103,02	104,17	184	114	181	112
XS0554704303	GBLB0 Rbs 25/07/17	BBB+	114	97,94	98,94	149		146	
XS0528837841	KFW 2,75% 27/07/17 in USD	AAA	37	102,70	102,83	109	101	18	10
IT0004738081	UCG IL 29/07/17	BBB	0	102,50	103,09	131	95	129	93
IT0004984198	UCG 2% 31/07/17	BBB	537	102,25	102,49	63	49	61	46
IT0004826449	ISP 31/07/17	BBB	28	104,58	0,00	47		44	
ES0000012783	BONOS 5,5% 30/07/17	BBB	122	109,15	109,19	-1	-4	-4	-6
GB00B6HZ2283	RBS FLOAT 29/07/17	BBB+	2	102,24	103,50	164	87	161	85
IT0004740350	UCG FLOAT 31/07/17	BBB	49	104,17	104,34	57	47	55	45
IT0005029100	ISP 1% 31/07/17	BBB	13	100,81	101,28	51	23	48	20
IT0005026320	DB 1,25% 30/07/17	BBB+	50	100,41	100,77	100	78	97	76
IT0004827439	UCG 31/07/17	BBB	367	98,71	98,96	79	63	76	61
DE000UB2F5S4	UBS 4% 31/07/17	A	11	105,50	0,00	65		63	
IT0003242747	BTP 5,25% 01/08/17	BBB-	2.176	108,77	108,78	-2	-3	-5	-5
IT0004826852	ISP FLOAT 01/08/17	BBB	11	106,16	0,00	33		31	
IT0004841273	ISP 5,15% 01/08/17	BBB	52	107,72	108,18	47	21	45	19
IT0004619364	ISP FLOAT 03/08/17	BBB	442	104,27	104,30	42	40	40	38
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	30	107,39	107,40	21	20	18	18
IT0004839020	MB 10/08/17	BBB-	47	101,67	0,00	82		79	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	420	99,88	99,93	107	104	14	11
XS0649519716	BEI ZC 24/08/17	AAA	30	99,97	101,20	2	-69	0	-71
IT0005126989	CTZ ZC 30/08/17	BBB-	4.979	100,01	100,01	0	-1	-2	-3
XS0525459433	RBS 31/08/17	BBB+	210	99,57	99,64	47	43	45	41
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	63	99,49	99,56	105	101	10	6
IT0004626914	ISP FLOAT 01/09/17	BBB	641	104,48	107,06	42	-99	40	-101
IT0004628050	ISP FLOAT 03/09/17	BBB	17	104,49	107,04	42	-96	40	-98
US500769FG49	KFW 0,875% 05/09/17 in USD	AAA	100	99,12	100,48	138	60	44	-35
IT0004842701	ISP 5% 11/09/17	BBB	49	107,77	108,26	58	32	56	30
IT0004842719	ISP FLOAT 12/09/17	BBB	9	105,68	0,00	47		45	
IT0004750268	ISP 5,4% 12/09/17	BBB	73	108,77	109,25	43	18	41	16
IT0004842685	ISP 5% 12/09/17	BBB	135	107,78	108,25	58	33	56	31
IT0004750615	UCG 13/09/17	BBB	2.231	98,90	98,94	62	60	60	58
IT0004085210	BTP IL 15/09/17	BBB-	454	104,82	104,90	47	43	45	41
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	74	108,29	108,35	-33	-36	-35	-38
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	300	95,20	95,34	500	491	404	396
IT0005039349	MPS 1,35% 15/09/17	B-	66	98,75	98,92	207	197	205	195
EU000A1G0AU4	EFSF 1,625% 15/09/17	AA	1	103,39	103,47	-27	-31	-29	-33
XS1028546916	BEI 0,5% 15/09/17	AAA	5	101,41	101,46	-29	-31	-31	-33
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	163	100,00	100,08	112	108	17	13
IT0005040727	ISP 16/09/17	BBB	42	99,54	99,99	41	16	39	14
FR0011321447	RENAULT 4,625% 18/09/17	BB+	47	106,74	107,29	82	53	80	51
IT0005040719	ISP 17/09/17	BBB	28	99,54	0,00	41		39	
XS0540187894	TELEFONICA 3,661% 18/09/17	BBB	25	105,84	106,15	38	22	37	20
XS0617319032	GBLB FLOAT 18/09/17	BBB+	98	97,70	98,42	150	109	148	107
IT0004755119	UCG FLOAT 21/09/17	BBB	50	100,05	100,42	66	46	65	44
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,81	0,00	119		117	
IT0004739576	MPS 29/09/17	B-	235	102,51	102,57	299	295	297	294
IT0004846579	MPS 4,9% 01/10/17	B-	29	0,00	0,00				
XS0525426184	RBS 30/09/17	BBB+	409	99,57	100,24	48	11	46	9
IT0004762586	UCG 30/09/17	BBB	1.933	100,74	100,82	41	36	39	35
NL0009560002	RBS 30/09/17	BBB+	4	99,21	0,00	43		42	
IT0004849300	ISP 4,8% 03/10/17	BBB	124	107,98	108,47	42	17	40	15
IT0004849342	ISP 4,8% 04/10/17	BBB	32	107,99	108,47	42	18	40	16
IT0004633993	ISP FLOAT 04/10/17	BBB	226	104,23	104,59	43	24	41	22
IT0004849334	ISP FLOAT 05/10/17	BBB	77	0,00	106,20		31		
IT0004849318	ISP 4,8% 05/10/17	BBB	383	108,00	108,44	42	20	41	18
IT0004760655	ENI 4,875% 11/10/17	A-	274	108,68	108,69	18	18	17	16

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
IT0004760648	ENI FLOAT 11/10/17	A-	87	104,82	104,90	-6	-10	-7	-12
IT0005043168	MPS 1,3% 13/10/17	B-	45	98,71	99,10	201	179	199	178
IT0005043002	MPS 1,3% 13/10/17	B-	10	98,41	99,30	218	168	216	167
IT0005043150	MPS 1,3% 13/10/17	B-	34	98,43	99,25	217	171	215	169
DE000A1RET15	KFW 0,875% 13/10/17	AAA	3	102,17	102,24	-29	-32	-30	-34
XS0308505055	BEI 4,75% 15/10/17	AAA	15	109,45	109,52	-29	-32	-30	-34
IT0004652175	CCT FLOAT 15/10/17	BBB-	4.977	101,39	101,40	-20	-20	-21	-22
IT0004851231	ISP FLOAT 25/10/17	BBB	131	106,24	106,26	39	38	38	36
FR0010517417	OAT 4,25% 25/10/17	AA	4	108,72	108,75	-33	-35	-35	-36
IT0004761356	MPS 27/10/17	B-	191	102,73	102,83	313	307	311	306
XS0535364680	RBS 29/10/17	BBB+	321	99,56	100,22	48	13	46	12
IT0004763782	UCG ZC 31/10/17	BBB	86	98,60	98,73	74	67	73	66
IT0004854060	UCG ZC 31/10/17	BBB	338	98,71	98,81	68	63	67	62
IT0004853989	BNL 31/10/17	BBB	86	99,45	99,89	59	36	58	34
IT0004767577	UCG 31/10/17	BBB	569	102,19	102,36	55	46	53	44
IT0004762578	UCG FLOAT 31/10/17	BBB	872	102,23	102,29	48	44	46	43
ES00000126V0	BONOS 0,5% 31/10/17	BBB	7	100,95	100,98	0	-1	-1	-3
IT0004853641	UCG STEP 31/10/17	BBB	20	106,57	0,00	91		89	
IT0004854672	BNL 31/10/17	BBB	42	99,34	99,90	75	45	73	44
IT0004867070	BTP 3,5% 01/11/17	BBB-	2.129	106,71	106,72	-1	-1	-2	-3
IT0004643596	ISP FLOAT 04/11/17	BBB	192	104,37	104,55	46	37	45	36
IT0004854094	ISP 4% 05/11/17	BBB	348	106,60	107,13	55	28	53	27
IT0004853757	ISP FLOAT 05/11/17	BBB	15	104,21	104,76	50	22	49	21
IT0004643588	ISP FLOAT 05/11/17	BBB	27	104,38	105,36	46	-3	45	-5
XS0852993285	ISP 4% 09/11/17	BBB	100	107,20	107,31	26	21	25	20
IT0004648694	ISP 10/11/17	BBB	28	98,62	98,90	72	57	71	56
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	13.784	104,27	104,29	39	39	38	37
FR0011355791	SANOFI 1% 14/11/17	AA-	2	100,84	102,59	57	-32	55	-34
IT0004965791	ISP 2,6% 15/11/17	BBB	176	103,93	104,40				
IT0004772676	UCG ZC 16/11/17	BBB	140	98,65	98,73	70	66	69	65
XS0835345082	MB 21/11/17	BBB-	94	101,95	102,17	85	73	83	72
IT0004866684	BNL 30/11/17	BBB	20	99,93	100,91	74	25	73	23
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	11	102,75	102,86	-25	-30	-26	-32
IT0004868953	BNL 30/11/17	BBB	148	99,25	99,85	58	28	57	27
XS0697341203	MB 30/11/17	BBB-	1.507	99,05	99,07	69	68	67	66
IT0004771710	MPS STEP 30/11/17	B-	156	105,45	105,50	313	310	312	309
IT0004777121	UCG 5% 30/11/17	BBB	64	108,41	108,60	73	64	72	63
IT0004653843	ISP 03/12/17	BBB	159	99,79	100,00	29	19	28	18
IT0004866346	ISP FLOAT 04/12/17	BBB	4	0,00	0,00				
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	120	106,88	107,13	90	78	89	77
IT0004866551	BP FLOAT 06/12/17	BB-	1.817	104,44	104,50	203	200	202	199
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	14	105,28	105,49	228	218	227	217
XS0556045259	MB 07/12/17	BBB-	52	98,90	99,40	57	32	56	31
XS0695633767	ISP 09/12/17	BBB	26	101,68	102,35	41	8	39	7
IT0004867153	ISP 10/12/17	BBB	100	103,02	0,00	29		28	
IT0004650740	ISP FLOAT 10/12/17	BBB	40	104,05	108,00	48	-137	47	-138
IT0004783046	MB ZC 12/12/17	BBB-	190	98,62	98,78	69	61	68	60
XS0558939269	BEI 2% 15/12/17 in USD	AAA	308	101,68	101,69	116	116	14	13
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	1.468	99,61	99,68	119	116	17	13
IT0004776230	UCG FLOAT 19/12/17	BBB	961	102,43	102,54	50	44	48	43
IT0003974760	MB FLOAT 21/12/17	BBB-	10	98,90	99,10	59	50	58	48
IT0005004855	UCG STEP 23/12/17	BBB	332	102,12	102,28	90	82	88	81
IT0005021529	UCG STEP 27/12/17	BBB	174	100,88	101,24	96	79	95	77
IT0004991961	UCG STEP 28/12/17	BBB	953	103,15	103,38	79	68	77	66
IT0004873151	BNL 28/12/17	BBB	13	99,69	100,15	85	62	83	61
IT0004873425	BNP 28/12/17	A+	8	99,27	100,20	85	40	84	38
IT0004974439	ISP 30/12/17	BBB	18	102,71	0,00	50		48	
IT0004980329	BNL FLOAT 30/12/17	BBB	5	98,67	0,00	74		73	
IT0004660202	ISP IL 30/12/17	BBB	45	100,16	100,20	84	82	83	81
DE0001135341	BUND 4% 04/01/18	AAA	55	109,28	109,33	-42	-44	-43	-45
XS0484565709	BEI FLOAT 15/01/18	AAA	317	100,43	100,51	-20	-24	-22	-26
IT0005058463	ITA 0,75% 15/01/18	BBB-	1.541	101,55	101,56	2	1	0	0
XS0340180149	GE 5,375% 16/01/18	AA-	0	110,96	111,15	19	11	17	9
IT0004669393	UCG FLOAT 18/01/18	BBB	94	105,13	105,21	74	70	72	68
IT0004871973	ISP FLOAT 18/01/18	BBB	10	103,79	104,39	46	18	44	16
XS0905797113	RENAULT 2,875% 22/01/18	BBB	1	104,55	105,15	72	45	70	43
XS1070681397	BP 2,375% 22/01/18	BB-	20	101,52	101,63	164	159	163	157
IT0004872823	ISP FLOAT 21/01/18	BBB	51	103,82	0,00	45		43	
US500769GL25	KFW 1% 26/01/18 in USD	AAA	0	99,59	99,65	119	117	14	11
IT0001197083	UBI ZC 30/01/18	BBB-	66.000	97,10	97,40	138	124	136	122
IT0004874654	MB 31/01/18	BBB-	1.289	98,92	98,98	51	49	50	47
IT0004886781	BNL 31/01/18	BBB	44	98,44	99,43	73	26	71	24
IT0004273493	BTP 4,5% 01/02/18	BBB-	1.903	109,70	109,73	1	0	-1	-2

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