

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
IT0005075681	BOT ZC 14/01/16	BBB-	1.608	100,01	100,01	-51	-67	-26	-42
XS0577347528	ISP 4,125% 14/01/16	BBB	60	100,06	100,20	96	-605	121	-580
IT0004557218	UCG FLOAT 15/01/16	BBB	43	100,04	100,05	40	-5	65	20
XS0238705684	BEI 16/01/16	AAA	24	100,00	100,02	83	17	107	41
FR0010709279	GDF 5,625% 18/01/16	A	2	99,67	100,68	1577	-1596	1601	-1572
US465410BQ08	ITA 4,75% 25/01/16 in USD	BBB-	40	100,16	100,30	133	-156		
XS0583801997	BMW 3,25% 28/01/16	A	0	100,15	100,38	62	-324	85	-302
XS0880063994	BP 3,75% 28/01/16	BB-	200	100,13	100,21	144	10	167	32
IT0006710906	BAR 29/01/16	BBB-	0	99,20	0,00	1842		1865	
IT0004566193	UCG FLOAT 29/01/16	BBB	28	100,09	0,00	84		106	
IT0004816663	UCG 4% 31/01/16	BBB	199	100,24	100,26	38	10	61	32
IT0004799927	UCG 4% 30/01/16	BBB	348	100,23	100,26	54	10	76	32
ES0000120G4	BONOS 3,15% 31/01/16	BBB	21	100,20	100,24	18	-36	40	-14
IT0004675796	BNL 31/01/16	BBB	3	99,62	100,41	806	-366	829	-344
IT0004874993	UBI 3,5% 31/01/16	BBB-	0	100,19	100,20	69	55	91	77
XS0479357419	NORDEA FLOAT 02/02/16	AA-	3	100,08	100,67	24	-760	46	-738
XS0242820586	MB 3,75% 02/02/16	BBB-	100	100,25	100,29	23	-31	45	-9
IT0004854482	UCG 05/02/16	BBB	135	99,96	100,23	68	-268	90	-246
IT0006712274	BAR FLOAT 08/02/16	BBB-	0	99,24	0,00	1135		1156	
IT0004887870	ISP 2,2% 08/02/16	BBB	22	100,16	101,00	37	-894	58	-873
IT0004310626	UCG 11/02/16	BBB	13	100,42	100,44	29	9	50	29
FR0010261388	VEOLIA 4% 12/02/16	BBB	27	100,33	100,47	63	-74	83	-53
IT0005086068	BOT ZC 12/02/16	BBB-	822	100,02	100,02	-19	-20	1	0
IT0004313844	MB FLOAT 15/02/16	BBB-	50	99,91	0,00	85		105	
IT0004565781	UCG FLOAT 16/02/16	BBB	154	100,19	100,21	34	16	54	36
US298785DU77	BEI 4,875% 16/02/16 in USD	AAA	84	100,50	100,52	13	-5		
XS0241120715	BEI 17/02/16	AAA	39	100,09	100,11	19	1	38	21
XS0245166367	GE FLOAT 22/02/16	AA-	38	100,01	100,02	-2	-10	17	9
XS0483310503	BAR FLOAT 26/02/16	BBB-	0	99,34	0,00	720		738	
IT0004576994	ENEL FLOAT 26/02/16	BBB	200	100,09	100,13	6	-23	24	-5
IT0004568371	UBI 3,15% 26/02/16	BBB-	54	100,36	100,43	51	1	69	19
IT0004576978	ENEL 3,5% 26/02/16	BBB	262	100,47	100,48	7	0	25	18
IT0004574023	UCG FLOAT 26/02/16	BBB	19	100,26	100,29	39	17	57	35
IT0004687262	BNL STEP 28/02/16	BBB	1	100,49	100,77	53	-132	71	-114
IT0004952641	MPS 3% 02/03/16	B-	28	100,26	100,36	126	61	144	78
IT0004883218	MPS 3,4% 04/03/16	B-	25	100,29	100,40	153	83	170	101
IT0004881469	MPS 3,5% 04/03/16	B-	56	100,32	100,42	143	80	161	98
IT0004883507	MPS 3,4% 04/03/16 in USD	B-	308	100,16	100,32	235	134		
IT0004882970	MPS 3% 04/03/16	B-	60	100,22	100,33	158	88	175	105
IT0004698178	DEXIA 4,85% 07/03/16	BB	141	100,25	100,53	319	155	336	171
IT0004572167	UBI FLOAT 05/03/16	BBB-	497	100,27	100,31	49	24	65	41
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	63	100,11	100,15	-39	-61	-23	-44
XS0573073235	ISP FLOAT 11/03/16	BBB	17	100,45	0,00	22		38	
IT0006602871	BOA ML 13/03/16	BBB+	0	100,51	100,98	203	-47	219	-31
IT0005091472	BOT ZC 14/03/16	BBB-	671	100,04	100,05	-24	-25	-8	-9
IT0004017080	BNL 3,714% 14/03/16	BBB	1	100,63	0,00	29		45	
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	6	100,28	100,43	74	-5		
XS0503331323	BEI 2,625% 15/03/16	AAA	130	100,48	100,61	4	-64	20	-48
IT0004582836	ISP FLOAT 22/03/16	BBB	350	99,98	0,00	38		53	
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	2.084	100,57	100,59	3	-4	17	10
XS0497249184	CITI FLOAT 29/03/16	BBB+	5	100,60	0,00	37		51	
IT0004806888	BTP ITALIA IL 26/03/16	BBB-	2.084	100,57	100,59	3	-4	17	10
IT0004694482	BNL FLOAT 31/03/16	BBB	1	100,07	0,00	26		40	
XS0599093043	BNP 31/03/16	A+	8	100,49	0,00	28		42	
XS0487908104	RBS 31/03/16	BBB+	70	99,91	0,00	39		53	
IT0004695950	BNL STEP 31/03/16	BBB	14	100,74	0,00	71		85	
IT0004587496	UCG FLOAT 31/03/16	BBB	99	100,39	100,40	31	26	45	40
IT0004697022	UCG FLOAT 31/03/16	BBB	204	100,64	100,68	33	15	47	29
IT0004801772	ISP FLOAT 03/04/16	BBB	46	100,89	0,00	25		39	
IT0004895352	UBI STEP 05/04/16	BBB-	72	100,80	101,19	69	-88	82	-75
IT0004803505	UCG 4,15% 11/04/16	BBB	5	100,94	0,00	53		66	
DE000DB08ME7	DB 11/04/16	BBB+	2	99,44	101,65	216	-622	228	-609
XS0250306643	ING 4,125% 11/04/16	BBB+	3	100,91	101,23	60	-59	72	-46
IT0004898497	ISP 2,75% 10/04/16	BBB	90	100,61	0,00	39		52	
IT0004803497	UCG 11/04/16	BBB	30	100,58	100,68	41	2	53	15
IT0004586472	ISP FLOAT 12/04/16	BBB	40	100,68	103,04	23	-806	36	-793
IT0005105132	BOT ZC 14/04/16	BBB-	1.031	100,06	100,06	-22	-23	-10	-11
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	246	99,78	100,24	143	-26	81	-88
IT0004591456	UCG FLOAT 15/04/16	BBB	12	100,67	100,69	7	-1	19	12
IT0004712748	BTP 3,75% 15/04/16	BBB-	423	101,05	101,05	-13	-14	-1	-2
XS0425743506	BEI 3,5% 15/04/16	AAA	106	101,01	101,15	-23	-72	-10	-60
XS0497460591	NORDEA 23/04/16	AA-	31	99,95	0,00	24		35	
FR0010288357	OAT 3,25% 25/04/16	AA	1	101,08	101,12	-38	-48	-26	-37
IT0005020778	CTZ ZC 29/04/16	BBB-	797	100,02	100,03	-8	-11	3	0
IT0004707698	BNL FLOAT 29/04/16	BBB	2	100,10	0,00	17		28	
IT0004709629	BNL IL 29/04/16	BBB	7	0,00	0,00				
IT0004709611	BNL STEP 29/04/16	BBB	6	100,97	0,00	80		91	

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
IT0004809932	UCG 30/04/16	BBB	295	100,29	100,37	39	14	50	24
ES00000122X5	BONOS 3,25% 30/04/16	BBB	81	101,02	101,06	2	-8	13	3
IT0004591795	ISP FLOAT 04/05/16	BBB	69	100,81	103,12	22	-645	32	-634
IT0004808710	ISP 3,8% 04/05/16	BBB	78	101,10	101,21	40	7	51	18
XS0491548870	DB 04/05/16	BBB+	113	99,94	99,98	19	6	29	17
XS0586129958	BAR IL 06/05/16	BBB-	0	101,24	0,00	569		580	
IT0006719378	SOC GEN IL 13/05/16	A	28	100,42	101,41	150	-127	160	-117
IT0004917792	BTP 2,25% 15/05/16	BBB-	731	100,83	100,85	-8	-13	1	-4
IT0004908858	ISP 3% 15/05/16	BBB	128	100,91	101,02	43	12	52	22
IT0004909005	ISP 2,5% 15/05/16	BBB	134	100,73	100,84	43	13	53	22
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	13	100,43	100,73	129	44	64	-21
IT0004908478	UBI 24/05/16	BBB-	30	100,07	100,47	62	-44	70	-35
IT0004923097	ISP 1,7% 30/05/16	BBB	490	100,48	100,61	47	15	55	23
IT0006714403	BAR FLOAT 28/05/16	BBB-	21	100,70	101,10	23	-77	31	-69
IT0004923113	ISP 2% 30/05/16	BBB	500	100,60	100,72	47	17	55	25
IT0004607302	UCG FLOAT 31/05/16	BBB	312	99,87	99,91	33	23	41	30
IT0004716871	ISP FLOAT 31/05/16	BBB	22	100,19	100,31	31	1	39	9
IT0004719032	BNL STEP 31/05/16	BBB	2	101,35	101,86	94	-30	101	-22
IT0004717002	BNL FLOAT 31/05/16	BBB	7	100,08	0,00	19		27	
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	3	101,81	101,92	17	-9	25	-1
IT0004712565	ISP FLOAT 01/06/16	BBB	27	101,18	0,00	22		30	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,90	0,00	274		281	
IT0004814973	ISP 4% 05/06/16	BBB	52	101,45	0,00	47		54	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	83	100,28	100,31	-40	-47	-33	-40
IT0004816937	UCG 5% 12/06/16	BBB	96	101,89	0,00	61		67	
IT0004821432	BTP ITALIA IL 11/06/16	BBB-	1.042	101,39	101,45	118	105	125	112
IT0004815715	UBI 3,8% 15/06/16	BBB-	0	101,32	101,72	77	-13	83	-7
IT0004708274	ISP FLOAT 16/06/16	BBB	26	101,25	101,40	30	-4	36	2
IT0005023053	MPS 1,5% 16/06/16	B-	51	99,81	100,10	193	127	200	133
XS0508676417	CS FLOAT 22/06/16	BBB	0	100,00	0,00	202		207	
NL0009056563	RBS ZC 26/06/16	BBB+	2	99,85	0,00	32		37	
IT0004618499	DEXIA 28/06/16	BB	20	99,20	99,49	214	151	219	156
IT0004618507	DEXIA 3,6% 28/06/16	BB	76	100,36	100,60	278	227	283	232
XS0516340121	BEI STEP 30/06/16	AAA	25	101,15	0,00	10		15	
IT0004616014	UCG FLOAT 30/06/16	BBB	148	100,84	100,87	35	29	40	34
IT0004727613	BNL STEP 30/06/16	BBB	0	101,11	0,00	191		195	
IT0004614696	ISP FLOAT 30/06/16	BBB	3	100,05	0,00	28		33	
IT0004727662	ISP 30/06/16	BBB	66	99,24	99,94	160	13	165	17
IT0004728066	BNL FLOAT 30/06/16	BBB	2	100,09	0,00	21		26	
IT0004518715	CCT FLOAT 01/07/16	BBB-	2.960	100,18	100,18	-11	-12	-7	-7
DE000A0Z2KS2	KFW 3,125% 04/07/16	AAA	3	101,62	101,72	-18	-38	-14	-34
XS0787655009	ISP 4,5% 04/07/16	BBB	21	101,95	102,11	49	18	54	22
DE0001135309	BUND 4% 04/07/16	AAA	5	102,16	102,19	-39	-45	-35	-41
IT0004727167	ISP FLOAT 04/07/16	BBB	23	100,25	100,38	29	3	34	7
IT0004931355	ISP 1,75% 10/07/16	BBB	14	100,62	100,80	52	17	56	21
IT0004931249	ISP 2,2% 10/07/16	BBB	20	100,85	101,01	52	21	56	25
NL0009487461	RBS 09/07/16	BBB+	0	102,84	103,34	192	95	196	99
IT0004736325	BNL FLOAT 13/07/16	BBB	105	100,31	0,00	15		19	
IT0004821499	MB 4,45% 13/07/16	BBB-	9	101,93	102,39	66	-19	70	-16
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	2	100,59	100,89	98	41	29	-29
IT0004937675	ISP STEP 16/07/16	BBB	5	100,84	101,03	54	19	58	22
XS0640461793	BNP 20/07/16	A+	7	101,47	0,00	24		28	
XS0258132272	BEI IL 21/07/16	AAA	16	99,84	99,99	30	1	33	5
XS0133144898	ITA 5,75% 25/07/16	BBB-	10	103,07	103,29	12	-26	16	-22
XS0618580590	BEI FLOAT 27/07/16	AAA	66	100,12	100,17	-22	-31	-18	-27
IT0004746647	BNL FLOAT 29/07/16	BBB	5	100,34	0,00	15		18	
IT0004739782	ISP FLOAT 29/07/16	BBB	46	100,38	0,00	38		41	
IT0004019581	BTP 3,75% 01/08/16	BBB-	743	102,18	102,18	-8	-9	-5	-6
IT0004826837	ISP FLOAT 01/08/16	BBB	36	102,56	104,43	25	-283	28	-280
ES00000123W5	BONOS 3,3% 30/07/16	BBB	74	101,88	101,93	-2	-10	1	-7
IT0004620867	UCG FLOAT 30/07/16	BBB	124	101,13	101,17	35	28	38	31
IT0004747538	ISP 05/08/16	BBB	130	99,45	100,15	197	74	200	77
IT0004940042	ISP 2,7% 07/08/16	BBB	134	101,31	101,44	45	23	47	26
IT0004937816	DB 2,5% 08/08/16	BBB+	8	100,85	101,00	103	78	106	80
IT0004825763	MPS 4,45% 06/08/16	B-	134	101,31	101,42	219	200	221	203
IT0004940026	ISP 2,35% 07/08/16	BBB	18	101,10	101,24	46	22	49	25
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	200	99,77	99,89	89	68	16	-4
IT0005044976	CTZ ZC 30/08/16	BBB-	2.536	100,05	100,07	-8	-10	-6	-8
XS0811450757	MB 12/09/16	BBB-	17	101,20	0,00	52		53	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	35	102,77	102,97	103	74	27	-1
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	1	102,98	103,06	-32	-42	-31	-41
IT0004761950	BTP 4,75% 15/09/16	BBB-	273	103,31	103,33	-7	-10	-6	-9
IT0004682107	BTP IL 15/09/16	BBB-	276	101,26	101,45	98	72	99	73
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	102,90	103,19	64	23	64	24
XS0736113340	BEI 1,875% 15/09/16	AAA	30	101,38	101,51	-13	-31	-12	-30
DE0001137479	SCHATZ 0% 16/09/16	AAA	96	100,27	100,30	-38	-43	-38	-42

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
IT0004953359	ISP 2,5% 18/09/16	BBB	16	101,35	101,57	56	25	56	26
IT0004953367	ISP 2,2% 18/09/16	BBB	18	101,15	101,34	55	28	55	29
XS0619513269	GBLB 23/09/16	BBB-	63	98,75	99,78	178	31	178	31
IT0004849276	UCG 4,25% 28/09/16	BBB	18	102,71	102,86	50	30	51	30
IT0004759632	BNL FLOAT 30/09/16	BBB	6	100,22	0,00	16		16	
NL0009537851	RBS STEP 30/09/16	BBB+	0	102,80	0,00	41		41	
IT0004638653	UCG FLOAT 30/09/16	BBB	348	101,41	101,44	42	38	42	38
NL0009537943	RBS 30/09/16	BBB+	10	101,88	112,00	42	-1185	42	-1185
IT0004632862	UBI STEP 30/09/16	BBB-	185	102,00	102,02	35	33	35	33
IT0004959646	BNL FLOAT 30/09/16	BBB	3	100,55	0,00	16		16	
IT0004761091	ISP FLOAT 05/10/16	BBB	7	102,03	102,28	33	0	33	0
NL0009061357	RBS 4,3% 08/10/16	BBB+	28	102,91	0,00	45		45	
XS0615801742	MB 4,625% 11/10/16	BBB-	200	103,17	103,40	43	14	43	14
XS0674612311	BNP 12/10/16	A+	55	0,00	0,00				
IT0004640212	UBI FLOAT 13/10/16	BBB-	23	100,81	0,00	83		83	
XS0679564947	BNP 14/10/16	A+	121	99,63	0,00	48		48	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	126	100,26	100,38	91	75	13	-3
IT0004960057	ISP 2,6% 16/10/16	BBB	22	101,57	101,82	56	25	56	24
IT0004960040	ISP 2,3% 16/10/16	BBB	22	101,34	101,60	56	23	55	23
XS0272359489	BEI 3,875% 15/10/16	AAA	44	103,13	103,27	-15	-33	-16	-33
IT0004851728	UBI STEP 19/10/16	BBB-	2	103,52	103,92	96	46	95	45
IT0001267217	ISP 19/10/16	BBB	5	103,73	104,26	69	5	68	4
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	250	100,04	100,27	-4	-32	-5	-34
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	7.837	102,12	102,13	123	122	122	121
FR0000187361	OAT 5% 25/10/16	AA	10	104,31	104,34	-38	-41	-39	-43
IT0006716317	RBS 26/10/16	BBB+	32	100,15	100,35	14	-11	12	-13
XS0909787300	VOLKS 1% 26/10/16	BBB+	4	100,06	100,42	92	47	91	46
XS0272770396	GE 4,125% 27/10/16	AA-	49	103,27	103,33	5	-2	4	-3
ES00000123J2	BONOS 4,25% 31/10/16	BBB	28	103,52	103,55	-7	-11	-9	-12
XS0550667876	CS STEP 29/10/16	BBB	14	101,93	0,00	32		30	
IT0004532187	ISP FLOAT 30/10/16	BBB	210	101,65	101,72	36	28	35	26
IT0004644602	UCG FLOAT 29/10/16	BBB	309	101,70	101,75	41	35	39	33
IT0003745400	ISP 4,1% 02/11/16	BBB	38	102,88	103,20	57	19	55	17
IT0005053456	MPS 1,1% 03/11/16	B-	64	98,81	98,94	257	241	255	239
IT0004767049	ISP FLOAT 04/11/16	BBB	9	103,13	103,24	34	21	32	19
IT0006716580	HSBC 04/11/16	A	10	99,79	99,96	26	6	24	4
IT0006716762	RBS 04/11/16	BBB+	58	100,16	102,00	13	-205	11	-207
IT0004960826	BTP 2,75% 15/11/16	BBB-	462	102,43	102,44	-9	-10	-12	-13
IT0004965841	MPS 3% 18/11/16	B-	76	99,96	100,18	304	278	302	276
IT0004854623	MPS 4,1% 19/11/16	B-	17	100,86	101,20	309	269	306	266
XS0467864160	ISP 3,75% 23/11/16	BBB	65	103,10	103,17	21	13	18	10
IT0004851710	UBI FLOAT 23/11/16	BBB-	3	101,79	102,19	69	24	66	21
FR0011857218	OAT 0,25% 25/11/16	AA	25	100,55	100,58	-38	-41	-41	-44
IT0004967383	UCG 2,3% 29/11/16	BBB	411	101,61	101,80	49	28	46	25
IT0004776438	BNL 30/11/16	BBB	47	100,93	101,73	96	7	92	3
XS0551319964	NORDEA STEP 30/11/16	AA-	42	102,07	102,15	19	10	15	7
IT0004874399	CCT 3% 01/12/16	BBB-	3	102,50	103,10	21	-44	18	-47
IT0004967276	MPS 2,8% 02/12/16	B-	698	99,95	100,00	285	280	282	276
IT0004774995	ISP FLOAT 05/12/16	BBB	0	103,07	103,43	36	-3	32	-7
IT0004866361	ISP 3,25% 04/12/16	BBB	46	102,48	102,77	51	20	47	16
IT0006717141	HSBC 03/12/16	A	15	99,58	99,89	46	12	43	8
IT0006506007	BEI ZC 06/12/16	AAA	61	99,98	100,19	3	-21	-1	-25
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	93	101,95	102,10	103	87	20	4
IT0004987191	BTP 1,5% 15/12/16	BBB-	493	101,47	101,49	-6	-9	-11	-13
IT0006709056	BAR FLOAT 15/12/16	BBB-	10	99,75	100,14	59	17	55	13
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	53	100,14	100,29	97	81	14	-2
DE0001137487	SCHATZ 0% 16/12/16	AAA	153	100,36	100,39	-38	-42	-43	-46
XS0543567571	RBS 17/12/16	BBB+	6	99,03	99,60	128	67	123	62
XS0460430142	ISP 18/12/16	BBB	395	101,57	101,74	34	17	30	12
XS0278803712	ISP FLOAT 20/12/16	BBB	10	99,87	100,00	15	1	10	-4
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	33	99,61	99,99	292	251	287	246
IT0006721630	SOC GEN 22/12/16	A	14	98,90	99,09	116	96	112	91
IT0004555576	ISP FLOAT 23/12/16	BBB	150	102,41	0,00	33		28	
IT0006717349	RBS 23/12/16	BBB+	2	102,31	0,00	59		54	
IT0004781362	ISP FLOAT 28/12/16	BBB	227	105,26	105,60	33	-1	28	-6
GB00B6HYM117	RBS IL 29/12/16	BBB+	2	101,23	0,00	93		88	
XS0712970127	BNP 29/12/16	A+	57	99,54	99,92	47	8	42	3
XS0713839206	BNP 29/12/16	A+	4	98,77	0,00	127		122	
IT0004974322	ISP 1,8% 30/12/16	BBB	50	101,22	101,58	55	18	49	13
IT0004659758	UBI FLOAT 30/12/16	BBB-	913	102,06	102,10	40	36	35	31
DE0001135317	BUND 3,75% 04/01/17	AAA	22	104,15	104,19	-41	-45	-47	-51
IT0006717331	RBS 04/01/17	BBB+	31	100,29	100,35	14	8	8	2
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	8	103,90	104,18	104	77	19	-9
IT0004872765	ISP 18/01/17	BBB	40	102,72	105,99	35	-265	29	-271
XS0441736625	BEI FLOAT 27/01/17	AAA	333	100,42	100,62	-38	-57	-44	-63
IT0004984610	BNL FLOAT 31/01/17	BBB	10	100,48	0,00	28		22	

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
IT0004874985	UBI STEP 31/01/17	BBB-	55	103,05	103,29	108	86	102	80
IT0004886286	BNL FLOAT 31/01/17	BBB	2	101,18	0,00	27		21	
IT0004887276	UCG 31/01/17	BBB	362	99,84	100,02	38	22	33	16
IT0004669575	UCG FLOAT 31/01/17	BBB	362	102,35	102,40	43	39	37	33
IT0004882764	ISP 31/01/17	BBB	23	99,20	0,00	75		70	
IT0004164775	BTP 4% 01/02/17	BBB-	359	104,34	104,35	-6	-7	-12	-13
IT0004983612	MPS 03/02/17 in USD	B-	6	97,39	97,95	491	435	404	348
IT0004672199	ISP IL 03/02/17	BBB	5	100,71	0,00	71		65	
IT0004983661	MPS 2,5% 03/02/17	B-	244	99,71	99,85	278	264	272	258
IT0004983554	MPS 2,75% 03/02/17	B-	72	99,95	100,35	280	242	274	236
IT0004785314	ISP FLOAT 06/02/17	BBB	51	104,10	104,40	32	5	26	-1
IT0004983059	ISP 1,75% 10/02/17	BBB	70	101,28	101,69	57	20	51	14
IT0006515628	BEI 2,53734% 20/02/17	AAA	54	37,44	37,90				
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	20	103,94	104,01	-30	-37	-36	-43
DE000A1MBB54	KFW 1,375% 21/02/17	AAA	106	101,84	101,93	-26	-34	-32	-40
IT0004677008	ISP 21/02/17	BBB	0	98,87	99,33	101	60	95	54
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	1	104,15	104,68	54	9	48	3
IT0004991987	MPS 3,75% 24/02/17	B-	8	101,13	101,37	273	251	267	245
IT0005089955	CTZ ZC 27/02/17	BBB-	2,022	100,04	100,05	-4	-4	-10	-10
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	268	99,12	99,42	77	51	71	45
IT0004992274	BNL FLOAT 28/02/17	BBB	10	100,52	0,00	28		22	
IT0004690092	UCG FLOAT 28/02/17	BBB	50	103,17	103,31	58	46	52	40
IT0004680804	UCG FLOAT 28/02/17	BBB	107	103,02	103,13	46	37	40	31
XS0491042353	GE 4,25% 01/03/17	AA-	20	104,79	104,96	7	-7	1	-13
IT0004584204	CCT FLOAT 01/03/17	BBB-	6.113	100,39	100,38	-9	-8	-15	-14
IT0004793789	ISP FLOAT 02/03/17	BBB	24	103,17	103,30	42	31	36	25
XS0212843352	GS 02/03/17	BBB+	9	100,11	100,30	61	44	55	38
XS0490739686	BEI 3,125% 03/03/17	AAA	5	103,85	103,96	-21	-30	-27	-36
IT0004682545	ISP STEP 03/03/17	BBB	167	104,14	104,34	56	40	50	34
XS0213927667	ISP FLOAT 03/03/17	BBB	13	99,78	99,95	20	5	14	-1
IT0004572811	ISP FLOAT 04/03/17	BBB	49	101,87	101,94	38	32	32	26
IT0004882962	MPS FLOAT 04/03/17	B-	124	99,85	100,15	317	290	311	284
IT0004992282	ISP 1,5% 10/03/17	BBB	72	101,06	101,51	59	21	53	15
DE0001137495	SCHATZ 0% 10/03/17	AAA	300	100,43	100,47	-37	-40	-43	-46
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	10	100,75	100,96	111	93	20	3
IT0004992209	MPS 3% 21/03/17	B-	129	100,35	100,40	270	266	264	260
IT0004992779	MPS 2,65% 21/03/17	B-	217	99,26	99,42	328	314	322	308
IT0004992662	MPS 2,75% 21/03/17	B-	92	99,56	99,76	312	295	306	289
IT0004992613	MPS 2,5% 21/03/17	B-	580	99,27	99,39	312	302	306	296
IT0004979081	UCG 2% 27/03/17	BBB	152	101,77	102,60	54	-12	48	-19
IT0006718750	RBS 28/03/17	BBB+	5	101,90	102,37	144	106	138	100
IT0004896178	UCG 28/03/17	BBB	293	99,45	99,59				
XS0736025056	ISP IL 30/03/17	BBB	7	101,69	102,73	159	75	153	69
XS0750403429	BNP FLOAT 30/03/17	A+	50	100,90	101,21	21	-5	15	-11
IT0004694086	ISP 31/03/17	BBB	47	100,92	101,50	64	16	58	10
IT0004689755	MB FLOAT 31/03/17	BBB-	529	103,24	103,32	48	41	42	35
IT0004695018	ISP STEP 31/03/17	BBB	5	104,52	104,96	57	23	51	17
IT0004800915	ISP FLOAT 03/04/17	BBB	8	102,84	103,29	44	9	38	2
IT0004804933	ISP FLOAT 03/04/17	BBB	24	104,13	106,98	39	-178	33	-184
XS0592626880	DB 06/04/17	BBB+	10	99,28	101,39	70	-98	64	-104
IT0005001406	ISP 1,4% 09/04/17	BBB	14	100,99	101,46	61	24	54	17
XS0596124767	ISP IL 13/04/17	BBB	64	100,61	0,00	51		45	
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	36	99,78	99,95	105	92	11	-2
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	8.145	102,93	102,97	20	17	14	11
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	8.145	102,93	102,97	21	18	14	12
FR0010415331	OAT 3,75% 25/04/17	AA	2	105,32	105,34	-33	-35	-40	-41
XS0217066801	BEI 27/04/17	AAA	14	101,43	103,99	39	-151	33	-157
XS0605994242	MB 29/04/17	BBB-	22	99,68	99,93	47	28	41	22
IT0005009789	BNL 1,5% 30/04/17	BBB	4	101,48	0,00	38		31	
ES0000012412	BONOS 2,1% 30/04/17	BBB	4	102,79	102,82	-1	-4	-8	-10
GB00B6HZ5375	RBS IL 29/04/17	BBB+	2	101,33	102,93	197	76	190	70
IT0004793474	BTP 4,75% 01/05/17	BBB-	686	106,31	106,32	-3	-4	-10	-10
IT0004708472	UCG FLOAT 29/04/17	BBB	120	103,83	103,98	56	44	49	38
IT0005009763	BNL FLOAT 30/04/17	BBB	9	100,59	0,00	28		22	
IT0004809551	MPS 5% 30/04/17	B-	35	103,00	103,40	267	236	260	230
NL0009403229	RBS 03/05/17	BBB+	4	99,34	0,00	73		67	
IT0004703952	ISP STEP 03/05/17	BBB	95	104,82	105,28	59	26	53	19
XS0757385280	ISP 04/05/17	BBB	10	102,07	0,00	42		36	
IT0004812142	UCG 4% 09/05/17	BBB	14	104,49	104,67	62	49	56	43
IT0005012635	MPS 2,6% 12/05/17	B-	44	99,10	99,39	329	306	322	300
IT0005012403	MPS 2% 12/05/17	B-	41	99,10	99,39	268	246	262	240
IT0005012536	MPS 2,5% 12/05/17	B-	383	98,97	99,14	329	316	322	309
IT0005023459	BTP 1,15% 15/05/17	BBB-	590	101,62	101,63	-5	-5	-11	-11
IT0005010415	ISP 1,2% 15/05/17	BBB	4	100,78	101,27	62	26	56	20
IT0004713852	UCG FLOAT 20/05/17	BBB	6	101,80	102,04	25	8	19	1
IT0004838287	BNL 23/05/17	BBB	28	101,10	101,04	106	38	100	31
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	12	105,48	105,69	115	100	18	3

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
IT0004703317	BP 31/05/17	BB-	227	102,95	103,00	210	207	204	200
IT0004713787	MB FLOAT 31/05/17	BBB-	386	104,15	104,23	49	44	43	37
IT0004717333	ISP STEP 31/05/17	BBB	20	105,12	105,59	60	28	54	21
IT0004920374	BNL 31/05/17	BBB	19	98,99	99,33	86	62	80	55
IT0004820426	BTP 4,75% 01/06/17	BBB-	195	106,72	106,73	-5	-6	-12	-12
GB00B6HZ3R74	RBS 02/06/17	BBB+	3	99,18	99,90	59	7	53	1
IT0004814098	ISP FLOAT 05/06/17	BBB	11	103,26	103,74	51	18	45	11
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	50	105,04	105,61	178	139	80	41
IT0004809809	CCT FLOAT 15/06/17	BBB-	607	103,61	103,63	-22	-24	-29	-30
XS0626808223	GE FLOAT 15/06/17	AA-	17	100,92	100,98	-2	-6	-8	-12
XS0304508921	ISP 4,75% 15/06/17	BBB	25	106,18	107,23	43	-26	36	-33
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	100	100,63	100,92	118	98	20	-1
XS0626808496	GE 3,625% 15/06/17	AA-	21	105,00	105,18	14	2	8	-4
DE0001104602	SCHATZ 0% 16/06/17	AAA	57	100,52	100,57	-36	-40	-43	-46
IT0006714858	BAR FLOAT 26/06/17	BBB-	1	102,11	106,97	100	-218	94	-224
IT0004931371	BNL 28/06/17	BBB	18	98,61	99,60	95	27	89	21
XS0789997649	ISP FLOAT 29/06/17	BBB	1	103,91	0,00	58		51	
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	8	100,39	0,00	74		67	
XS0789291548	BNP FLOAT 29/06/17	A+	14	101,65	0,00	7		0	
IT0005021099	MPS 2% 30/06/17	B-	42	98,84	99,10	281	262	274	256
IT0004725914	UCG FLOAT 30/06/17	BBB	127	103,69	103,86	63	52	57	45
IT0005021131	MPS 2% 30/06/17	B-	30	98,82	99,15	282	259	275	252
IT0005021214	MPS 2% 30/06/17	B-	36	98,85	99,30	280	248	273	242
IT0004614654	ISP 30/06/17	BBB	9	103,35	0,00	47		41	
IT0006715483	BAR 30/06/17	BBB-	74	100,09	100,10	13	12	6	5
IT0004611932	ISP FLOAT 30/06/17	BBB	252	99,55	99,65	49	42	42	36
IT0004816499	MPS 3,9% 02/07/17	B-	2	0,00	0,00				
IT0005025363	ISP 1% 03/07/17	BBB	20	100,52	101,04	65	30	58	23
IT0004727274	ISP 4,1% 04/07/17	BBB	149	105,08	105,57	66	34	59	28
DE0001135333	BUND 4,25% 04/07/17	AAA	76	106,89	106,95	-36	-40	-42	-46
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	56	106,48	106,60	125	118	119	111
XS0514557973	ISP 12/07/17	BBB	54	102,14	105,05	58	-128	51	-135
XS0647288140	ENEL 4,125% 12/07/17	BBB	150	105,71	105,95	33	18	26	11
IT0005026148	MPS 1,35% 18/07/17	B-	22	98,31	98,60	248	229	242	222
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	36	97,55	97,90	381	357	280	256
IT0004723893	BP 21/07/17	BB-	68	102,59	102,75	228	217	222	211
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	49	102,90	104,05	184	109	177	103
XS0554704303	GBLB0 Rbs 25/07/17	BBB+	83	97,87	99,00	163	88	157	81
IT0006715582	BAR STEP 28/07/17	BBB-	4	105,75	0,00	101		95	
IT0004738081	UCG IL 29/07/17	BBB	0	102,60	103,16	133	97	126	90
IT0005029100	ISP 1% 31/07/17	BBB	8	100,52	101,05	66	33	60	26
IT0005026320	DB 1,25% 30/07/17	BBB+	22	100,31	100,70	105	80	98	73
IT0004984198	UCG 2% 31/07/17	BBB	318	102,03	102,21	69	58	62	51
DE000UB2F5S4	UBS 4% 31/07/17	A	4	105,00	106,00	77	16	70	9
IT0004826449	ISP 31/07/17	BBB	4	104,12	0,00	59		52	
IT0004827439	UCG 31/07/17	BBB	204	98,58	98,70	92	84	85	77
IT0004740350	UCG FLOAT 31/07/17	BBB	10	103,85	104,04	63	51	56	44
ES0000012783	BONOS 5,5% 30/07/17	BBB	234	108,59	108,65	0	-3	-6	-10
IT0004841273	ISP 5,15% 01/08/17	BBB	28	107,03	107,55	62	31	56	24
IT0004619364	ISP FLOAT 03/08/17	BBB	126	103,85	103,87	53	52	46	45
IT0004745581	ISP 4,2% 03/08/17	BBB	21	105,55	106,07	64	32	57	25
IT0004839020	MB 10/08/17	BBB-	65	101,71	0,00	75		69	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	2	99,74	99,87	116	108	13	5
IT0005126989	CTZ ZC 30/08/17	BBB-	3.743	100,05	100,06	-3	-4	-10	-10
XS0525459433	RBS 31/08/17	BBB+	96	99,05	99,35	83	64	76	58
IT0004626914	ISP FLOAT 01/09/17	BBB	281	104,06	105,00	52	-3	45	-10
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	3	99,58	99,61	101	99	-4	-6
IT0004628050	ISP FLOAT 03/09/17	BBB	65	104,08	104,45	52	30	45	24
IT0004842685	ISP 5% 12/09/17	BBB	130	107,09	107,61	74	44	67	38
IT0004750268	ISP 5,4% 12/09/17	BBB	2	107,86	108,40	68	37	61	31
IT0004842719	ISP FLOAT 12/09/17	BBB	11	105,25	105,80	59	27	52	20
IT0004842677	ISP 5% 13/09/17	BBB	2	107,08	107,62	75	44	68	38
IT0004750615	UCG 13/09/17	BBB	1.097	98,82	98,87	71	68	64	61
DE0001104610	SCHATZ 0% 15/09/17	AAA	64	100,60	100,64	-36	-38	-42	-45
IT0005039349	MPS 1,35% 15/09/17	B-	66	97,11	97,34	312	298	305	291
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	210	107,81	107,87	-31	-34	-37	-41
IT0004085210	BTP IL 15/09/17	BBB-	139	103,98	104,12	57	50	50	44
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	217	99,82	99,97	123	114	17	8
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	156	95,50	95,73	496	481	390	375
IT0005040727	ISP 16/09/17	BBB	24	99,43	99,95	50	20	44	13
IT0005040719	ISP 17/09/17	BBB	20	99,43	0,00	50		44	
FR0011321447	RENAULT 4,625% 18/09/17	BB+	10	106,34	106,90	84	53	78	46
XS0617319032	GBLB FLOAT 18/09/17	BBB+	112	97,80	98,99	156	84	149	77
IT0004739576	MPS 29/09/17	B-	212	101,22	101,33	369	362	362	355
NL0009560028	RBS 30/09/17	BBB+	6	104,76	0,00	147		140	
IT0004846579	MPS 4,9% 01/10/17	B-	4	103,80	104,20	264	241	257	234

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
NL0009560010	RBS STEP 30/09/17	BBB+	7	103,94	0,00	76		69	
XS0525426184	RBS 30/09/17	BBB+	88	99,13	99,45	76	58	70	51
IT0004762586	UCG 30/09/17	BBB	697	100,42	100,45	61	60	55	53
IT0004633993	ISP FLOAT 04/10/17	BBB	138	103,78	103,81	56	54	49	47
IT0004849342	ISP 4,8% 04/10/17	BBB	1	107,13	107,68	66	36	60	30
XS1050916649	VOLKS 1% 04/10/17	A-	0	99,46	99,86	132	108	125	101
IT0004849334	ISP FLOAT 05/10/17	BBB	15	105,47	106,01	59	28	52	22
IT0004849318	ISP 4,8% 05/10/17	BBB	43	107,14	107,15	66	66	60	59
IT0004760655	ENI 4,875% 11/10/17	A-	218	107,96	108,00	33	31	26	24
IT0004760648	ENI FLOAT 11/10/17	A-	29	104,46	104,79	2	-16	-5	-23
IT0005043150	MPS 1,3% 13/10/17	B-	20	97,75	98,13	261	239	254	232
IT0005043002	MPS 1,3% 13/10/17	B-	24	98,13	98,67	239	207	232	200
DE000A1RET15	KFW 0,875% 13/10/17	AAA	70	101,97	102,06	-24	-29	-31	-36
IT0005043168	MPS 1,3% 13/10/17	B-	6	97,70	98,00	264	246	257	240
IT0004652175	CCT FLOAT 15/10/17	BBB-	4.227	101,42	101,43	-24	-24	-31	-31
XS0308505055	BEI 4,75% 15/10/17	AAA	36	108,87	109,12	-24	-37	-30	-43
IT0004851231	ISP FLOAT 25/10/17	BBB	99	105,78	106,16	50	29	43	22
FR0010517417	OAT 4,25% 25/10/17	AA	300	108,24	108,28	-31	-33	-38	-40
IT0004761356	MPS 27/10/17	B-	120	101,62	101,70	369	364	362	357
XS0535364680	RBS 29/10/17	BBB+	46	98,95	99,33	85	64	78	57
IT0004763782	UCG ZC 31/10/17	BBB	54	98,32	98,71	94	72	87	65
IT0004767577	UCG 31/10/17	BBB	418	101,90	102,25	67	48	61	41
IT0004854060	UCG ZC 31/10/17	BBB	161	98,52	98,89	83	62	76	55
IT0004853989	BNL 31/10/17	BBB	100	99,18	99,88	79	40	72	33
IT0004853641	UCG STEP 31/10/17	BBB	15	106,27	106,55	90	75	83	68
ES00000126V0	BONOS 0,5% 31/10/17	BBB	108	100,92	100,96	-1	-3	-8	-10
IT0004854672	BNL 31/10/17	BBB	0	99,27	100,27	84	28	77	21
IT0005057176	BNL FLOAT 31/10/17	BBB	3	99,82	0,00	28		21	
IT0004762578	UCG FLOAT 31/10/17	BBB	236	101,90	102,00	63	57	56	50
IT0004867070	BTP 3,5% 01/11/17	BBB-	692	106,44	106,45	-4	-5	-11	-12
IT0004643596	ISP FLOAT 04/11/17	BBB	96	103,93	104,00	58	55	51	48
IT0004854094	ISP 4% 05/11/17	BBB	13	106,00	106,52	69	42	62	35
IT0004853757	ISP FLOAT 05/11/17	BBB	1	103,86	104,42	61	31	54	24
IT0004648694	ISP 10/11/17	BBB	3	98,23	98,90	97	60	90	53
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	8.097	103,93	103,94	57	56	50	49
IT0004965791	ISP 2,6% 15/11/17	BBB	74	103,47	104,03				
IT0004772676	UCG ZC 16/11/17	BBB	42	98,42	98,71	86	70	79	63
XS0835345082	MB 21/11/17	BBB-	28	101,96	102,36	81	59	74	52
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	0	102,12	103,02	1	-46	-6	-53
IT0004777121	UCG 5% 30/11/17	BBB	95	107,86	108,14	81	67	74	60
IT0004866684	BNL 30/11/17	BBB	26	99,92	100,92	78	25	71	18
XS0697341203	MB 30/11/17	BBB-	191	98,94	99,17	80	67	73	60
IT0004868953	BNL 30/11/17	BBB	16	99,00	99,15	77	69	70	61
IT0004771710	MPS STEP 30/11/17	B-	169	104,39	104,69	356	340	349	333
IT0004653843	ISP 03/12/17	BBB	180	99,66	99,84	51	42	44	35
IT0004866346	ISP FLOAT 04/12/17	BBB	4	103,13	103,70	63	34	56	26
IT0004866551	BP FLOAT 06/12/17	BB-	1.133	103,26	103,40	255	248	248	241
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	25	103,02	103,80	334	293	327	286
IT0004650740	ISP FLOAT 10/12/17	BBB	28	103,60	108,00	61	-156	54	-163
XS0695633767	ISP 09/12/17	BBB	12	101,74	102,24	42	16	34	9
IT0004783046	MB ZC 12/12/17	BBB-	82	98,57	98,79	75	63	68	56
XS0558939269	BEI 2% 15/12/17 in USD	AAA	60	101,34	101,49	130	122	17	9
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	355	99,55	99,60	124	121	10	8
IT0004776230	UCG FLOAT 19/12/17	BBB	474	102,00	102,14	70	63	63	56
IT0003974760	MB FLOAT 21/12/17	BBB-	29	98,92	99,16	65	53	58	46
IT0005021529	UCG STEP 27/12/17	BBB	70	100,86	101,05	96	86	89	79
IT0005004855	UCG STEP 23/12/17	BBB	145	101,67	101,72	109	107	102	99
IT0004991961	UCG STEP 28/12/17	BBB	397	102,85	103,98	89	33	82	26
IT0004873151	BNL 28/12/17	BBB	19	99,70	100,45	89	51	82	44
IT0004873425	BNP 28/12/17	A+	1	99,23	100,23	93	42	86	35
IT0004974439	ISP 30/12/17	BBB	10	102,27	0,00				
IT0004980329	BNL FLOAT 30/12/17	BBB	4	98,68	0,00	81		74	
IT0004660202	ISP IL 30/12/17	BBB	12	99,66	0,00				
DE0001135341	BUND 4% 04/01/18	AAA	33	108,72	108,77	-35	-38	-42	-45
XS0484565709	BEI FLOAT 15/01/18	AAA	160	100,41	100,59	-20	-29	-28	-36
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	15	110,06	110,10	-30	-32	-38	-39
IT0005058463	ITA 0,75% 15/01/18	BBB-	2.042	101,54	101,55	-1	-2	-9	-9
IT0004871973	ISP FLOAT 18/01/18	BBB	9	103,26	103,82	66	39	58	31
IT0004669393	UCG FLOAT 18/01/18	BBB	172	104,66	104,94	85	72	78	64
IT0004872823	ISP FLOAT 21/01/18	BBB	317	103,28	103,84	66	39	58	31
XS1070681397	BP 2,375% 22/01/18	BB-	500	100,50	100,68	212	203	205	196
US500769GL25	KFW 1% 26/01/18 in USD	AAA	20	99,45	99,66	127	117	11	1
XS0563739696	ENI 3,5% 29/01/18	A-	30	106,27	106,76	44	21	36	13
IT0001197083	UBI ZC 30/01/18	BBB-	173.000	97,03	97,30	148	134	141	127
IT0004874654	MB 31/01/18	BBB-	339	98,54	98,64	72	67	64	59
IT0004886781	BNL 31/01/18	BBB	35	98,39	99,38	79	30	71	22

Il presente documento (il "Documento") è redatto da Anthilia Capital Partners S.p.A. ("Anthilia SGR") con finalità esclusivamente informative. Le informazioni ed i dati contenuti nel presente Documento si basano su fonti ritenute affidabili ed elaborate in buona fede alla data di redazione dello stesso, ma non vi è alcuna garanzia, espressa o implicita, sull'accuratezza, completezza e correttezza delle stesse. Le informazioni rappresentate si riferiscono ad un momento preciso e possono essere soggette a variazioni senza preavviso né comunicazione. Eventuali risultati passati riportati nel presente Documento non sono indicativi di risultati futuri. Anthilia SGR non fornisce pertanto alcuna garanzia di realizzazione degli scenari eventualmente prefigurati. Il presente Documento non costituisce una ricerca in materia di investimenti o una raccomandazione (ai sensi degli art. da 69 a 69-septies e 69-novies del Regolamento Emittenti), una sollecitazione, un'offerta, invito ad offrire o messaggio promozionale finalizzato/alla acquisizione, alla vendita o alla sottoscrizione, di strumenti/ prodotti finanziari e/o a qualsiasi investimento in emittenti in esso eventualmente menzionati. Le informazioni presentate non integrano la prestazione del servizio di consulenza in materia di investimenti e non possono essere in alcun modo considerate come una raccomandazione personalizzata (ai sensi dell'art. 1, comma 5-septies, del D.Lgs. 58/1998) in quanto il Documento ha carattere generale e – essendo stato predisposto senza riferimento a particolari destinatari – non può essere considerato personalizzato. Il Documento non deve essere interpretato come una garanzia di risultati futuri, né come una valutazione di merito. Il Documento non deve essere considerato le caratteristiche, la situazione finanziaria e gli obiettivi dei soggetti cui lo stesso è trasmesso – potrebbe risultare non adatto per gli stessi. Il presente Documento non intende in alcun modo sostituire le autonome e personali valutazioni che i singoli destinatari sono tenuti a svolgere prima della conclusione di qualsiasi operazione di investimento/disinvestimento. Eventuali decisioni che il destinatario dovesse assumere si considerano prese in totale autonomia dallo stesso e Anthilia SGR non può essere in alcun caso ritenuta responsabile per eventuali perdite o danni di qualsiasi natura derivanti dalle decisioni prese sulla base di informazioni contenute nel presente Documento. Il presente Documento non può essere modificato in alcun modo, né può essere copiato, trasmesso o distribuito, sia parzialmente che integralmente, in qualsivoglia forma o modo, senza la preventiva autorizzazione scritta dalla Anthilia SGR. Il presente Documento, o copia o parti di esso, non possono essere portati, trasmessi ovvero distribuiti negli Stati Uniti, Canada, Australia e Giappone o ad alcuna persona residente in tali o altri Paesi nel quale la diffusione sia consentita solo previa autorizzazione da parte delle competenti autorità. La distribuzione del Documento in altre giurisdizioni può essere soggetta a restrizioni e pertanto le persone alle quali lo stesso dovesse pervenire si dovranno informare sull'esistenza di restrizioni ed eventuale. Procedendo alla lettura del Documento, si accettano automaticamente le limitazioni e le avvertenze precedentemente riportate. Fonte: Anthilia SGR su dati Bloomberg Appropriato disclaimer al 31/10/2015.