

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
IT0004698178	DEXIA 4,85% 07/03/16	BB	165	100,00	100,06	449	44	475	70
XS0573073235	ISP FLOAT 11/03/16	BBB	26	100,06	0,00	35		62	
DE0001137453	SCHATZ 0,25% 11/03/16	AAA	99	100,00	100,04	13	-117	39	-90
IT0005091472	BOT ZC 14/03/16	BBB-	2.065	100,01	100,01	-21	-33	6	-6
IT0004582836	ISP FLOAT 22/03/16	BBB	100	100,01	0,00	9		35	
IT0004587496	UCG FLOAT 31/03/16	BBB	116	100,11	100,15	57	7	84	33
IT0004697022	UCG FLOAT 31/03/16	BBB	210	100,21	100,23	39	14	66	41
XS0599093043	BNP 31/03/16	A+	25	100,05	0,00	181		208	
IT0004895352	UBI STEP 05/04/16	BBB-	7	100,32	100,44	54	-75	81	-49
XS0604006014	BNP STEP 08/04/16	A+	48	100,04	0,00	348		374	
IT0004803505	UCG 4,15% 11/04/16	BBB	75	100,41	0,00	35		61	
IT0004898497	ISP 2,75% 10/04/16	BBB	206	100,26	100,76	36	-407	62	-382
XS0250338844	ING FLOAT 11/04/16	BBB+	5	99,98	100,10	24	-85	50	-59
IT0004586472	ISP FLOAT 12/04/16	BBB	80	100,30	0,00	17		42	
IT0005105132	BOT ZC 14/04/16	BBB-	293	100,03	0,00	-25		0	
IT0004591456	UCG FLOAT 15/04/16	BBB	10	100,29	100,33	40	7	65	32
IT0004594658	ISP FLOAT 19/04/16	BBB	100	100,33	101,33	18	-694	43	-669
XS0497460591	NORDEA 23/04/16	AA-	29	99,97	0,00	27		51	
FR0010288357	OAT 3,25% 25/04/16	AA	17	100,52	100,56	-25	-50	0	-25
IT0004709629	BNL IL 29/04/16	BBB-	24	99,56	101,74	331	-980	355	-956
IT0005020778	CTZ ZC 29/04/16	BBB-	1.295	100,02	100,02	-13	-14	11	9
IT0004707698	BNL FLOAT 29/04/16	BBB-	19	100,04	100,08	29	4	53	28
IT0004809932	UCG 30/04/16	BBB	281	100,16	100,21	38	8	61	31
ES00000122X5	BONOS 3,25% 30/04/16	BBB	27	100,55	100,57	-2	-16	21	8
IT0004808710	ISP 3,8% 04/05/16	BBB	61	100,60	101,09	30	-243	54	-219
IT0004591795	ISP FLOAT 04/05/16	BBB	52	100,44	0,00	19		42	
XS0586129958	BAR IL 06/05/16	BBB-	0	100,81	0,00	1344		1367	
XS0927517911	VOLKS FLOAT 09/05/16	A	1	99,70	0,00	187		209	
IT0004909005	ISP 2,5% 15/05/16	BBB	48	100,44	100,93	34	-198	56	-176
IT0004918774	ISP 15/05/16	BBB	160	100,24	100,44	28	-67	50	-45
IT0004908858	ISP 3% 15/05/16	BBB	272	100,54	101,03	35	-196	57	-174
IT0004923097	ISP 1,7% 30/05/16	BBB	2	100,33	0,00	34		54	
IT0004607302	UCG FLOAT 31/05/16	BBB	278	99,93	99,97	28	12	49	33
IT0004716871	ISP FLOAT 31/05/16	BBB	362	100,12	100,83	31	-253	51	-232
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	67	100,95	101,35	85	-72	105	-51
IT0004717002	BNL FLOAT 31/05/16	BBB-	15	100,03	100,08	27	7	48	27
IT0004712565	ISP FLOAT 01/06/16	BBB	7	100,72	0,00	29		50	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,19	0,00	736		756	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	33	100,19	100,22	-43	-53	-23	-34
IT0004816937	UCG 5% 12/06/16	BBB	26	101,30	0,00	35		54	
IT0004815715	UBI 3,8% 15/06/16	BBB-	8	100,87	101,27	75	-61	95	-42
IT0005023053	MPS 1,5% 16/06/16	B-	36	99,55	0,00	306		325	
IT0004708274	ISP FLOAT 16/06/16	BBB	24	100,81	101,09	31	-64	50	-45
XS0508676417	CS FLOAT 22/06/16	BBB	0	100,02	0,00	194		213	
IT0004618507	DEXIA 3,6% 28/06/16	BB	118	100,26	100,39	272	232	290	251
IT0004616014	UCG FLOAT 30/06/16	BBB	183	100,57	100,61	36	24	54	42
IT0004736713	BNL 3,55% 30/06/16	BBB-	57	101,08	101,14	27	9	45	27
IT0004727613	BNL STEP 30/06/16	BBB-	20	100,55	101,38	255	9	273	27
IT0004614696	ISP FLOAT 30/06/16	BBB	12	100,05	0,00	23		41	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	30	99,90	100,63	48	-171	66	-153
IT0004518715	CCT FLOAT 01/07/16	BBB-	2.528	100,10	100,11	-3	-6	15	12
DE0001135309	BUND 4% 04/07/16	AAA	66	101,50	101,54	-42	-51	-24	-33
IT0004727167	ISP FLOAT 04/07/16	BBB	25	100,17	100,29	20	-15	38	2
DE000A0Z2KS2	KFW 3,125% 04/07/16	AAA	60	101,18	101,20	-35	-40	-17	-23
IT0004931355	ISP 1,75% 10/07/16	BBB	26	100,49	100,61	37	4	55	22
NL0009487461	RBS 09/07/16	BBB+	0	102,13	0,00	154		171	
IT0004931249	ISP 2,2% 10/07/16	BBB	72	100,65	0,00	38		55	
IT0004736325	BNL FLOAT 13/07/16	BBB-	41	100,20	100,27	15	-4	32	13
IT0004821499	MB 4,45% 13/07/16	BBB-	11	101,36	101,57	69	13	86	30
IT0004746647	BNL FLOAT 29/07/16	BBB-	75	100,23	100,30	14	-4	29	12
IT0004739782	ISP FLOAT 29/07/16	BBB	21	100,32	100,43	22	-5	37	10
IT0004746779	BNL 3,5% 29/07/16	BBB-	2	101,34	101,42	22	3	38	19
IT0004826837	ISP FLOAT 01/08/16	BBB	38	101,85	0,00	33		48	
IT0004747538	ISP 05/08/16	BBB	0	99,70	100,40	172	7	187	22
IT0004940026	ISP 2,35% 07/08/16	BBB	64	100,86	100,98	36	9	51	24
IT0004940042	ISP 2,7% 07/08/16	BBB	126	101,01	101,13	37	10	51	25
IT0004825763	MPS 4,45% 06/08/16	B-	207	100,51	0,00	326		341	
IT0004937816	DB 2,5% 08/08/16	BBB+	54	100,34	101,31	169	-51	183	-36
IT0004825714	MPS 4,6% 06/08/16	B-	70	100,95	0,00	240		254	
IT0004743875	MB 3,7% 16/08/16	BBB-	3	101,33	0,00	76		91	
IT0005044976	CTZ ZC 30/08/16	BBB-	2.244	100,02	100,02	-4	-5	9	8
XS0452187759	ENEL 4% 14/09/16	BBB	30	102,11	102,18	6	-7	18	5
IT0004953359	ISP 2,5% 18/09/16	BBB	38	101,14	101,57	41	-35	53	-23
IT0004849276	UCG 4,25% 28/09/16	BBB	20	102,27	102,33	28	18	39	29
IT0004638653	UCG FLOAT 30/09/16	BBB	644	101,20	101,25	27	18	38	30
IT0004759632	BNL FLOAT 30/09/16	BBB-	15	100,15	100,24	7	-8	19	3
NL0009537943	RBS 30/09/16	BBB+	7	101,51	101,60	38	23	49	34

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IT0004761091	ISP FLOAT 05/10/16	BBB	10	101,61	101,81	22	-11	33	0
IT0004640212	UBI FLOAT 13/10/16	BBB-	25	100,76	0,00	66		76	
XS0679564947	BNP 14/10/16	A+	117	99,70	99,85	49	24	59	35
IT0004960040	ISP 2,3% 16/10/16	BBB	28	101,13	0,00	48		59	
IT0001267217	ISP 19/10/16	BBB	139	102,99	0,00	73		83	
IT0004851728	UBI STEP 19/10/16	BBB-	2	102,92	103,32	85	23	95	33
FR0000187361	OAT 5% 25/10/16	AA	211	103,53	103,55	-42	-45	-33	-36
ES00000123J2	BONOS 4,25% 31/10/16	BBB	18	102,84	102,86	-2	-6	7	4
IT0006716580	HSBC 04/11/16	A	25	99,97	0,00	5		14	
IT0004767049	ISP FLOAT 04/11/16	BBB	16	102,56	102,81	25	-11	34	-2
IT0004851710	UBI FLOAT 23/11/16	BBB-	5	101,48	101,88	60	6	68	14
XS0467864160	ISP 3,75% 23/11/16	BBB	250	102,58	102,64	19	11	27	19
FR0011857218	OAT 0,25% 25/11/16	AA	17	100,50	100,53	-42	-47	-34	-39
IT0004776438	BNL 30/11/16	BBB-	63	100,55	100,95	126	72	133	79
IT0006717141	HSBC 03/12/16	A	57	99,88	99,99	16	1	23	9
IT0004866361	ISP 3,25% 04/12/16	BBB	48	102,07	102,46	51	1	58	8
IT0006506007	BEI ZC 06/12/16	AAA	80	100,03	100,39	-4	-51	4	-44
IT0001288155	UCG STEP 09/12/16	BBB	3	137,22	0,00	74		81	
IT0004987191	BTP 1,5% 15/12/16	BBB-	370	101,21	101,22	-3	-4	3	2
DE0001137487	SCHATZ 0% 16/12/16	AAA	186	100,40	100,43	-50	-54	-44	-48
IT0004655970	ISP FLOAT 17/12/16	BBB	4	101,32	0,00	43		49	
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	81	99,53	100,79	310	150	316	157
XS0278803712	ISP FLOAT 20/12/16	BBB	100	99,88	99,96	15	5	22	12
IT0004296833	UCG 21/12/16	BBB	4	101,73	102,04	80	42	86	49
IT0004555576	ISP FLOAT 23/12/16	BBB	400	101,99	103,18	38	-104	44	-98
IT0006717349	RBS 23/12/16	BBB+	17	101,98	0,00	54		61	
IT0004659758	UBI FLOAT 30/12/16	BBB-	679	101,79	101,80	34	33	40	39
IT0004974322	ISP 1,8% 30/12/16	BBB	26	101,03	101,32	55	20	61	26
IT0004980071	BNL FLOAT 30/12/16	BBB-	4	100,58	100,71	5	-11	10	-5
IT0006717331	RBS 04/01/17	BBB+	91	100,20	100,30	7	-5	12	0
XS0478931354	BMW 3,875% 18/01/17	A	0	103,29	103,65	13	-26	18	-22
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	13	105,24	105,61	8	-32	12	-27
DE000A1EWK3	KFW FLOAT 26/01/17	AAA	15	99,95	100,82	6	-90	9	-86
XS0441736625	BEI FLOAT 27/01/17	AAA	479	100,42	100,43	-45	-46	-41	-42
IT0004874985	UBI STEP 31/01/17	BBB-	23	102,85	103,20	87	49	90	53
IT0004887276	UCG 31/01/17	BBB	629	99,91	99,99	20	11	24	15
IT0004882764	ISP 31/01/17	BBB	1	99,09	0,00	100		104	
IT0004672199	ISP IL 03/02/17	BBB	23	100,52	0,00	26		30	
IT0004785314	ISP FLOAT 06/02/17	BBB	43	103,45	103,74	29	-2	32	2
IT0004992274	BNL FLOAT 28/02/17	BBB-	18	100,39	100,60	21	0	23	2
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	325	99,42	99,53	59	47	60	49
IT0004584204	CCT FLOAT 01/03/17	BBB-	7.305	100,25	100,26	2	1	3	3
XS0212843352	GS 02/03/17	BBB+	0	100,02	100,25	24	1	26	3
XS0490739686	BEI 3,125% 03/03/17	AAA	19	103,46	103,57	-31	-42	-30	-40
IT0004682545	ISP STEP 03/03/17	BBB	290	103,72	103,79	47	40	49	42
IT0004572811	ISP FLOAT 04/03/17	BBB	17	101,56	0,00	45		47	
XS0754588787	UCG 4,875% 07/03/17	BBB	60	104,60	104,80	32	13	34	15
IT0004992282	ISP 1,5% 10/03/17	BBB	16	100,98	101,39	54	14	55	16
DE0001137495	SCHATZ 0% 10/03/17	AAA	10	100,53	100,56	-52	-54	-50	-53
IT0005001778	BNL FLOAT 25/03/17	BBB-	3	100,42	0,00	19		21	
IT0004896178	UCG 28/03/17	BBB	696	99,53	99,61	45	37	46	39
XS0736025056	ISP IL 30/03/17	BBB	23	101,58	102,65	151	52	153	54
IT0004803349	BNL FLOAT 30/03/17	BBB-	8	101,08	101,30	18	-2	20	-1
XS0750403429	BNP FLOAT 30/03/17	A+	102	100,71	0,00	12		14	
IT0004695018	ISP STEP 31/03/17	BBB	6	103,97	104,00	59	56	61	58
IT0004800915	ISP FLOAT 03/04/17	BBB	442	102,46	102,79	30	0	32	2
XS0596124767	ISP IL 13/04/17	BBB	39	100,60	0,00	46		48	
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	20	103,86	103,97	-2	-11	0	-9
IT0005009763	BNL FLOAT 30/04/17	BBB-	15	100,47	100,71	19	-2	21	0
IT0004708472	UCG FLOAT 29/04/17	BBB	145	103,32	103,58	61	39	63	41
GB00B6HZ5375	RBS IL 29/04/17	BBB+	0	101,05	102,45	208	88	210	90
IT0004703952	ISP STEP 03/05/17	BBB	30	104,27	104,47	61	44	63	47
IT0004812142	UCG 4% 09/05/17	BBB	40	103,99	104,19	61	45	63	47
IT0005010415	ISP 1,2% 15/05/17	BBB	22	100,73	101,19	59	21	61	23
IT0004713852	UCG FLOAT 20/05/17	BBB	54	101,62	101,95	11	-15	14	-13
IT0004838287	BNL 23/05/17	BBB-	15	99,92	100,65	106	46	108	48
IT0006719469	RBS STEP 26/05/17	BBB+	10	105,80	106,19	75	45	78	48
IT0004920481	BNL FLOAT 31/05/17	BBB-	7	101,18	0,00	18		21	
IT0004717333	ISP STEP 31/05/17	BBB	27	104,53	104,75	64	47	66	49
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	14	105,09	105,40	60	37	63	39
XS0304508921	ISP 4,75% 15/06/17	BBB	13	105,72	105,83	29	21	31	23
IT0004809809	CCT FLOAT 15/06/17	BBB-	698	103,01	103,02	-22	-22	-19	-20
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	13	100,39	100,50	71	62	73	65
XS0791302143	BNP FLOAT 29/06/17	A+	38	98,83	99,83	89	13	92	15
IT0006715483	BAR 30/06/17	BBB-	167	100,10	100,10	-3	-4	-1	-1
IT0004614654	ISP 30/06/17	BBB	5	102,92	0,00	54		56	

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XS0787655181	ISP FLOAT 04/07/17	BBB	4	104,11	0,00	39		41	
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	33	102,48	103,63	197	114	199	117
IT0004827439	UCG 31/07/17	BBB	269	98,95	99,15	75	61	78	63
XS0525459433	RBS 31/08/17	BBB+	80	99,23	99,93	65	18	68	21
XS0525426184	RBS 30/09/17	BBB+	53	99,22	99,91	56	12	59	15
XS0535364680	RBS 29/10/17	BBB+	72	99,20	99,90	56	14	60	17
IT0004854060	UCG ZC 31/10/17	BBB	224	98,74	98,92	77	66	80	69
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	39.882	103,68	103,73	31	28	34	32
IT0001197083	UBI ZC 30/01/18	BBB-	77.000	97,06	97,50	158	134	163	138
IT0004273493	BTP 4,5% 01/02/18	BBB-	439	108,58	108,62	2	0	7	5
IT0004907843	BTP 3,5% 01/06/18	BBB-	372	107,77	107,80	4	3	8	7
IT0004361041	BTP 4,5% 01/08/18	BBB-	918	110,74	110,77	5	4	8	7
IT0004890882	BTP IL 15/09/18	BBB-	163	104,17	104,35	44	37	47	40
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	15.476	102,80	102,88	-22	-29	-20	-27
NL0009061357	RBS 4,3% 08/10/16	BBB+	52	102,37	0,00	39		50	
XS0503331323	BEI 2,625% 15/03/16	AAA	17	100,09	100,11	9	-46	36	-19
IT0004682107	BTP IL 15/09/16	BBB-	128	100,77	100,93	140	113	152	125
XS0425743506	BEI 3,5% 15/04/16	AAA	227	100,45	100,48	-21	-44	4	-18
IT0004725914	UCG FLOAT 30/06/17	BBB	177	103,19	103,45	72	53	75	55
DE0001135317	BUND 3,75% 04/01/17	AAA	63	103,63	103,67	-54	-58	-49	-53
IT0006714858	BAR FLOAT 26/06/17	BBB-	6	101,66	0,00	118		120	
IT0004712748	BTP 3,75% 15/04/16	BBB-	381	100,48	100,49	-24	-30	1	-4
IT0005023459	BTP 1,15% 15/05/17	BBB-	425	101,41	101,42	-2	-3	0	-1
IT0004017080	BNL 3,714% 14/03/16	BBB-	13	100,10	100,12	67	7	93	34
IT0006718750	RBS 28/03/17	BBB+	1	101,60	102,44	150	72	152	74
IT0004969272	BNL FLOAT 29/11/16	BBB-	15	100,51	100,63	10	-6	18	2
IT0004960826	BTP 2,75% 15/11/16	BBB-	188	101,96	101,97	-4	-4	5	4
XS0516340121	BEI STEP 30/06/16	AAA	27	100,80	100,87	6	-15	24	3
IT0004801772	ISP FLOAT 03/04/16	BBB	123	100,33	0,00	33		59	
IT0004793474	BTP 4,75% 01/05/17	BBB-	195	105,56	105,57	-1	-2	1	0
IT0004874399	CCT 3% 01/12/16	BBB-	8	101,01	103,78	164	-198	171	-191
XS0630398534	BEI 2,875% 15/07/16	AAA	30	101,18	101,22	-31	-42	-15	-25
DE000DB08ME7	DB 11/04/16	BBB+	3	99,81	100,07	176	-65	201	-39
IT0006515628	BEI 2,53734% 20/02/17	AAA	174	37,25	37,44	57	5	60	8
XS0592626880	DB 06/04/17	BBB+	12	99,29	100,02	68	1	70	3
IT0004793789	ISP FLOAT 02/03/17	BBB	49	102,73	103,12	29	-10	30	-8
XS0626808223	GE FLOAT 15/06/17	AA-	236	100,87	100,94	-21	-27	-19	-24
XS0736113340	BEI 1,875% 15/09/16	AAA	268	101,18	101,23	-31	-40	-18	-28
IT0004532187	ISP FLOAT 30/10/16	BBB	692	101,40	101,47	28	18	38	28
NL0009677939	RBS STEP 09/03/17	BBB+	12	104,01	0,00	35		37	
XS0729798263	BNP 20/02/17	A+	15	98,94	99,94	110	6	113	9
IT0006714403	BAR FLOAT 28/05/16	BBB-	27	100,20	100,60	118	-44	139	-23
XS0491548870	DB 04/05/16	BBB+	96	99,94	100,00	35	0	58	23
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	50	100,03	100,16	-2	-22	8	-13
IT0004865033	ISP 3% 30/11/16	BBB	5	101,79	102,08	59	20	67	28
IT0006709056	BAR FLOAT 15/12/16	BBB-	8	100,04	100,43	14	-35	21	-28
IT0006719378	SOC GEN IL 13/05/16	A	10	100,32	100,66	112	-57	134	-35
IT0004727662	ISP 30/06/16	BBB	30	99,55	99,75	138	76	156	94
DE0001135333	BUND 4,25% 04/07/17	AAA	45	106,43	106,49	-52	-56	-49	-53
IT0004695950	BNL STEP 31/03/16	BBB-	40	100,06	100,31	316	8	343	35
IT0004908478	UBI 24/05/16	BBB-	62	100,02	100,30	73	-50	94	-29
IT0006602871	BOA ML 13/03/16	BBB+	10	98,36	100,30	7694	-462	7721	-435
ES0000012412	BONOS 2,1% 30/04/17	BBB	7	102,47	102,51	-2	-5	1	-3
NL0009056563	RBS ZC 26/06/16	BBB+	5	99,89	99,90	35	32	53	50
XS0460430142	ISP 18/12/16	BBB	568	101,29	101,36	37	29	44	35
DE0001134468	BUND 6% 20/06/16	AAA	1	101,93	101,97	-40	-52	-21	-33
IT0004867070	BTP 3,5% 01/11/17	BBB-	260	105,87	105,88	-2	-3	1	1
IT0004814098	ISP FLOAT 05/06/17	BBB	2	102,83	103,30	41	4	43	7
XS0619051971	RABOBANK 3,875% 20/04/16	AA-	3	100,48	100,62	28	-73	53	-48
IT0004939119	BNL 2% 31/07/16	BBB-	43	100,74	100,81	22	6	38	21
IT0004967383	UCG 2,3% 29/11/16	BBB	396	101,47	101,59	31	15	39	23
XS0514557973	ISP 12/07/17	BBB	70	101,97	0,00	54		57	
IT0004931371	BNL 28/06/17	BBB-	112	98,80	99,45	92	42	94	44
NL0009537851	RBS STEP 30/09/16	BBB+	16	102,23	102,39	38	11	49	22
XS0497249184	CITI FLOAT 29/03/16	BBB+	0	100,14	100,30	120	-104	147	-78
XS0272770396	GE 4,125% 27/10/16	AA-	47	102,67	102,78	3	-13	13	-3
XS0615774329	BNP FLOAT 11/05/16	A+	9	100,44	102,66	45	-1035	68	-1013
IT0004820426	BTP 4,75% 01/06/17	BBB-	314	105,95	105,96	-2	-2	1	0
XS0787655009	ISP 4,5% 04/07/16	BBB	85	101,43	101,51	27	4	44	22
IT0004963663	BNL FLOAT 31/10/16	BBB-	28	100,47	100,57	8	-7	18	3
IT0004709611	BNL STEP 29/04/16	BBB-	86	100,17	100,62	285	8	309	32
XS0619513269	GBLB 23/09/16	BBB-	177	98,74	98,95	229	190	240	202
IT0006716762	RBS 04/11/16	BBB+	74	100,06	100,10	9	3	19	13
XS0550667876	CS STEP 29/10/16	BBB	21	101,63	102,33	23	-79	32	-70
XS0615801742	MB 4,625% 11/10/16	BBB-	250	102,62	102,80	31	3	42	13
XS0618580590	BEI FLOAT 27/07/16	AAA	107	100,17	100,20	-42	-49	-26	-34
IT0005001406	ISP 1,4% 09/04/17	BBB	14	100,92	101,35	56	18	58	20

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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
XS0272359489	BEI 3,875% 15/10/16	AAA	69	102,60	102,66	-27	-36	-17	-26
IT0004781362	ISP FLOAT 28/12/16	BBB	214	104,40	104,89	24	-33	30	-28
IT0004644602	UCG FLOAT 29/10/16	BBB	280	101,45	101,52	30	20	40	29
XS0757385280	ISP 04/05/17	BBB	6	101,76	0,00	49		51	
IT0004677008	ISP 21/02/17	BBB	10	98,93	99,62	111	39	113	41
IT0006716317	RBS 26/10/16	BBB+	59	100,04	100,30	12	-28	21	-19
XS0487908104	RBS 31/03/16	BBB+	135	99,97	100,00	38	0	64	26
IT0004085210	BTP IL 15/09/17	BBB-	162	103,05	103,17	59	53	63	56
XS0133144898	ITA 5,75% 25/07/16	BBB-	10	102,30	0,00	-5		11	
IT0004727274	ISP 4,1% 04/07/17	BBB	237	104,52	105,00	69	35	72	38
IT0004917792	BTP 2,25% 15/05/16	BBB-	796	100,50	100,51	-15	-22	7	0
ES00000123W5	BONOS 3,3% 30/07/16	BBB	157	101,37	101,41	0	-10	16	6
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.462	101,60	101,60	-7	-8	9	7
ES00000120J8	BONOS 3,8% 31/01/17	BBB	38	103,52	103,55	-4	-7	-1	-4
IT0004056732	BNL 4,262% 15/05/16	BBB-	17	100,81	0,00	32		54	
IT0004632862	UBI STEP 30/09/16	BBB-	120	101,62	101,66	29	22	40	33
IT0004719032	BNL STEP 31/05/16	BBB-	24	100,30	101,07	310	5	330	25
IT0004690092	UCG FLOAT 28/02/17	BBB	16	102,74	102,88	58	44	60	46
IT0004620867	UCG FLOAT 30/07/16	BBB	116	100,84	100,85	32	29	47	45
XS0697341203	MB 30/11/17	BBB-	609	98,99	99,15	64	55	68	59
IT0004761950	BTP 4,75% 15/09/16	BBB-	398	102,56	102,57	-3	-4	9	8
IT0004814973	ISP 4% 05/06/16	BBB	75	100,94	0,00	40		60	
IT0004164775	BTP 4% 01/02/17	BBB-	560	103,70	103,71	-4	-4	0	0
IT0004979081	UCG 2% 27/03/17	BBB	65	101,54	101,71	55	39	57	41
IT0004572167	UBI FLOAT 05/03/16	BBB-	182	100,01	100,03	140	-6	166	20
IT0004803497	UCG 11/04/16	BBB	159	100,23	100,29	58	3	83	29
US298785FK77	BEI 2,25% 15/03/16 in USD	AAA	15	100,04	0,00	104			
IT0004983059	ISP 1,75% 10/02/17	BBB	36	101,14	101,39	53	27	56	30
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	287	100,00	0,00	62			
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	10	100,50	101,09	178	34	194	49
US298785FN17	BEI 2,5% 16/05/16 in USD	AAA	10	100,35	0,00	77			
XS0258132272	BEI IL 21/07/16	AAA	191	99,92	100,04	20	-11	37	5
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	33	100,51	100,59	74	51	6	-17
XS0640461793	BNP 20/07/16	A+	104	101,03	0,00	33		49	
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	360	99,89	0,00	75		5	
IT0004618499	DEXIA 28/06/16	BB	34	99,42	99,67	220	141	239	159
US38141GEG55	GS FLOAT 22/03/16 in USD	BBB+	87	99,49	0,00	1140			
XS0811450757	MB 12/09/16	BBB-	7	100,87	0,00	46		58	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	12	102,27	102,36	81	65	10	-6
DE0001137479	SCHATZ 0% 16/09/16	AAA	100	100,25	0,00	-46		-34	
IT0004953367	ISP 2,2% 18/09/16	BBB	48	100,93	0,00	50		62	
XS0674692594	BNP FLOAT 12/10/16	A+	20	100,26	0,00	1		11	
XS0674612311	BNP 12/10/16	A+	15	99,53	0,00	77		88	
IT0004960057	ISP 2,6% 16/10/16	BBB	36	101,28	101,54	54	14	64	24
US61746BDC72	MS FLOAT 18/10/16 in USD	BBB+	25	99,55	0,00	188		117	
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	12.745	101,94	101,95	40	39	50	49
XS0909787300	VOLKS 1% 26/10/16	BBB+	66	100,29	100,68	55	-5	65	5
IT0004854623	MPS 4,1% 19/11/16	B-	21	100,90	0,00	282		290	
XS0551319964	NORDEA STEP 30/11/16	AA-	18	101,80	0,00	8		16	
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	27	100,24	100,32	82	72	8	-2
XS0712970127	BNP 29/12/16	A+	103	99,60	0,00	49		54	
GB00B6HYM117	RBS IL 29/12/16	BBB+	25	101,01	0,00	97		103	
IT0004984610	BNL FLOAT 31/01/17	BBB-	12	100,50	100,65	6	-11	9	-7
IT0004669575	UCG FLOAT 31/01/17	BBB	391	102,07	102,16	37	27	41	31
IT0004983554	MPS 2,75% 03/02/17	B-	25	99,80	0,00	297		300	
IT0004983661	MPS 2,5% 03/02/17	B-	427	98,89	0,00	373		377	
IT0004983612	MPS 03/02/17 in USD	B-	50	97,21	0,00	551		477	
XS0747771128	TERNA 4,125% 17/02/17	BBB	50	103,91	104,29	6	-32	8	-29
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	31	103,68	0,00	46		49	
IT0005089955	CTZ ZC 27/02/17	BBB-	2.105	100,02	0,00	-2		0	
IT0004680804	UCG FLOAT 28/02/17	BBB	141	102,51	102,61	56	46	58	48
IT0004991987	MPS 3,75% 24/02/17	B-	16	100,55	0,00	318		320	
IT0006721630	SOC GEN 22/12/16	A	10	99,78	0,00	27		34	
XS0287409212	REPSOL 4,75% 16/02/17	BBB-	75	103,41	104,60	115	-4	118	-2
IT0004967276	MPS 2,8% 02/12/16	B-	1.308	99,83	0,00	303		310	
IT0004965841	MPS 3% 18/11/16	B-	428	99,82	0,00	325		334	
XS0740795041	LLOYDS 4,625% 02/02/17	A	100	104,02	0,00	25		28	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	61	100,28	100,39	79	62	8	-10
XS0542371629	BNP 2,625% 16/09/16	A+	1	101,40	0,00	4		16	
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	152	101,79	0,00	83		10	
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	102,08	0,00	97		109	
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	2	103,52	0,00	-42		-39	
IT0005053456	MPS 1,1% 03/11/16	B-	100	98,60	0,00	323		332	
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	3	103,48	103,61	86	71	12	-3

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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
XS0213927667	ISP FLOAT 03/03/17	BBB	151	99,77	99,91	23	9	25	11
IT0004882962	MPS FLOAT 04/03/17	B-	200	99,50	0,00	337		339	
IT0004992779	MPS 2,65% 21/03/17	B-	297	99,16	0,00	347		349	
IT0004992662	MPS 2,75% 21/03/17	B-	64	99,53	0,00	321		323	
IT0004992613	MPS 2,5% 21/03/17	B-	771	99,02	0,00	346		347	
IT0004587363	BP 3,625% 31/03/17	BBB+	50	103,18	0,00	66		68	
IT0004694086	ISP 31/03/17	BBB	130	100,64	101,43	22	-51	24	-49
IT0004804933	ISP FLOAT 03/04/17	BBB	22	103,56	104,74	46	-58	48	-56
IT0004809585	MPS 4,4% 30/04/17	B-	16	101,35	0,00	321		323	
IT0004809551	MPS 5% 30/04/17	B-	3	102,05	0,00	319		322	
IT0005009789	BNL 1,5% 30/04/17	BBB-	16	101,41	101,66	29	8	31	10
IT0005012536	MPS 2,5% 12/05/17	B-	648	99,05	0,00	332		334	
IT0005012635	MPS 2,6% 12/05/17	B-	280	99,01	0,00	345		347	
IT0005012403	MPS 2% 12/05/17	B-	134	98,21	0,00	354		356	
XS0782708456	VOLKS 1,875% 15/05/17	BBB+	1	101,60	0,00	54		56	
EU000A1G0AK5	EFSF 2% 15/05/17	AA	8	102,80	0,00	-32		-30	
IT0004920374	BNL 31/05/17	BBB-	150	99,10	99,24	77	65	79	68
IT0004713787	MB FLOAT 31/05/17	BBB-	747	103,64	0,00	53		55	
GB00B6HZ3R74	RBS 02/06/17	BBB+	1	99,35	0,00	52		55	
EU000A1G0BF3	EFSF 0,75% 05/06/17	AA	8	101,38	101,59	-34	-51	-32	-48
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	38	100,94	101,04	89	81	11	3
XS0626808496	GE 3,625% 15/06/17	AA-	62	104,68	104,77	-1	-8	1	-5
XS0306644344	ENEL 5,25% 20/06/17	BBB	60	106,62	106,90	15	-5	18	-3
IT0005021131	MPS 2% 30/06/17	B-	38	98,30	0,00	332		334	
IT0004611932	ISP FLOAT 30/06/17	BBB	564	99,57	99,60	42	40	44	42
IT0005021099	MPS 2% 30/06/17	B-	35	98,30	0,00	332		334	
IT0005021214	MPS 2% 30/06/17	B-	22	98,30	0,00	332		334	
IT0004816499	MPS 3,9% 02/07/17	B-	1	100,70	0,00	336		338	
IT0004723893	BP 21/07/17	BB-	311	101,81	0,00	268		271	
XS0554704303	GBLB0 Rbs 25/07/17	BBB+	62	98,28	98,78	139	102	142	105
IT0004738081	UCG IL 29/07/17	BBB	0	102,72	0,00	139		142	
IT0004740350	UCG FLOAT 31/07/17	BBB	46	103,30	0,00	75		78	
IT0005026320	DB 1,25% 30/07/17	BBB+	95	100,47	0,00	91		94	
IT0004826449	ISP 31/07/17	BBB	6	103,77	0,00	56		59	
ES0000012783	BONOS 5,5% 30/07/17	BBB	140	107,77	0,00	0		3	
IT0004826852	ISP FLOAT 01/08/17	BBB	0	104,92	0,00	44		47	
IT0004841273	ISP 5,15% 01/08/17	BBB	58	106,38	0,00	61		64	
IT0004619364	ISP FLOAT 03/08/17	BBB	371	103,39	0,00	59		62	
IT0004745581	ISP 4,2% 03/08/17	BBB	177	104,97	0,00	67		70	
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	13	106,29	0,00	22		25	
XS0605994242	MB 29/04/17	BBB-	114	99,83	0,00	23		25	
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	20	97,00	0,00	441		363	
IT0004992209	MPS 3% 21/03/17	B-	60	99,72	0,00	327		329	
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	121	100,90	100,99	87	79	12	4
IT0004703317	BP 31/05/17	BB-	243	101,86	0,00	273		276	
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	22	100,01	100,15	87	74	10	-2
IT0004984198	UCG 2% 31/07/17	BBB	122	101,81	0,00	71		73	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	10	105,23	0,00	88		11	
IT0004689755	MB FLOAT 31/03/17	BBB-	894	102,84	102,96	48	37	50	39
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	15.476	102,80	102,88	-23	-30	-21	-28
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	10	106,12	106,81	106	57	108	60
US298785GN08	BEI 1% 17/08/17 in USD	AAA	51	100,12	0,00	92		13	
XS0789291548	BNP FLOAT 29/06/17	A+	3	101,39	0,00	-4		-1	
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	100	104,75	105,28	160	119	82	41
DE000UB2F5S4	UBS 4% 31/07/17	A	4	104,50	0,00	78		81	
XS0649519716	BEI ZC 24/08/17	AAA	18	99,94	0,00	4		7	
IT0005026148	MPS 1,35% 18/07/17	B-	46	97,20	0,00	345		347	
IT0005126989	CTZ ZC 30/08/17	BBB-	763	100,02	0,00	-2		2	
IT0004626914	ISP FLOAT 01/09/17	BBB	278	103,58	0,00	59		62	
IT0004628050	ISP FLOAT 03/09/17	BBB	15	103,59	0,00	60		63	
IT0004842701	ISP 5% 11/09/17	BBB	127	106,46	0,00	73		76	
IT0004842685	ISP 5% 12/09/17	BBB	123	106,45	0,00	74		77	
IT0004842719	ISP FLOAT 12/09/17	BBB	35	104,66	0,00	48		51	
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	88	94,25	0,00	613		533	
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	97	107,38	107,46	-47	-52	-44	-48
IT0005040727	ISP 16/09/17	BBB	18	99,34	0,00	54		57	
IT0005040719	ISP 17/09/17	BBB	10	99,33	0,00	55		58	
IT0004755119	UCG FLOAT 21/09/17	BBB	14	99,83	0,00	67		70	
DE000A1DAMM0	KFW 2,25% 21/09/17	AAA	100	104,14	0,00	-40		-37	
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,46	0,00	126		129	
IT0004739576	MPS 29/09/17	B-	392	100,20	0,00	431		434	
NL0009560002	RBS 30/09/17	BBB+	25	99,18	0,00	52		55	
IT0004762586	UCG 30/09/17	BBB	899	100,23	0,00	53		56	
IT0004846579	MPS 4,9% 01/10/17	B-	33	102,00	0,00	359		362	
IT0004849300	ISP 4,8% 03/10/17	BBB	69	106,51	0,00	66		70	

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
IT0004633993	ISP FLOAT 04/10/17	BBB	214	103,36	0,00	62		65	
IT0004849342	ISP 4,8% 04/10/17	BBB	5	106,52	0,00	66		70	
IT0004849318	ISP 4,8% 05/10/17	BBB	147	106,54	0,00	66		69	
IT0004849334	ISP FLOAT 05/10/17	BBB	43	104,88	0,00	48		52	
IT0004760648	ENI FLOAT 11/10/17	A-	66	104,06	0,00	-16		-13	
IT0004760655	ENI 4,875% 11/10/17	A-	224	107,51	0,00	20		23	
IT0005043168	MPS 1,3% 13/10/17	B-	26	96,75	0,00	338		342	
IT0005043150	MPS 1,3% 13/10/17	B-	12	96,75	0,00	338		342	
IT0004853989	BNL 31/10/17	BBB-	239	99,45	0,00	49		53	
IT0004763782	UCG ZC 31/10/17	BBB	170	98,62	0,00	84		88	
IT0004762578	UCG FLOAT 31/10/17	BBB	385	101,43	0,00	64		68	
IT0004854672	BNL 31/10/17	BBB-	38	99,27	0,00	70		74	
IT0004767577	UCG 31/10/17	BBB	538	101,47	0,00	67		71	
IT0004853641	UCG STEP 31/10/17	BBB	4	105,99	106,29	77	59	80	63
ES00000126V0	BONOS 0,5% 31/10/17	BBB	14	100,80	0,00	2		5	
IT0004854094	ISP 4% 05/11/17	BBB	3	105,48	0,00	71		74	
IT0004643588	ISP FLOAT 05/11/17	BBB	6	103,49	0,00	65		69	
XS0835345082	MB 21/11/17	BBB-	9	101,81	0,00	62		66	
XS1013013385	GS FLOAT 25/11/17 in USD	BBB+	20	97,40	0,00	235		153	
IT0004771710	MPS STEP 30/11/17	B-	349	101,67	0,00	497		500	
IT0004866684	BNL 30/11/17	BBB-	14	99,84	0,00	65		69	
IT0004867799	BNL 30/11/17	BBB-	22	99,83	0,00				
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	28	102,59	102,76	-35	-45	-31	-41
IT0004653843	ISP 03/12/17	BBB	283	99,52	0,00	47		51	
IT0004867153	ISP 10/12/17	BBB	50	102,25	0,00	53		56	
IT0004783046	MB ZC 12/12/17	BBB-	80	98,80	0,00	68		72	
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	294	99,98	100,09	101	95	19	13
IT0005021529	UCG STEP 27/12/17	BBB	692	101,30	0,00	69		73	
IT0004873425	BNP 28/12/17	A+	10	99,24	0,00	77		81	
IT0004873151	BNL 28/12/17	BBB-	10	99,58	0,00	78		82	
IT0004974439	ISP 30/12/17	BBB	26	101,99	0,00	70		74	
IT0004980329	BNL FLOAT 30/12/17	BBB-	21	98,79	0,00	68		72	
IT0004669393	UCG FLOAT 18/01/18	BBB	94	104,01	0,00	101		105	
IT0004886781	BNL 31/01/18	BBB-	111	98,70	0,00	68		73	
EU000A1G0A99	EFSF 1,25% 05/02/18	AA	62	103,02	103,24	-31	-42	-27	-38
IT0004983125	ISP 10/02/18	BBB	20	101,46	0,00	74		78	
IT0004794159	ENEL FLOAT 20/02/18	BBB	263	105,48	0,00	-9		-4	
IT0004884794	MB FLOAT 25/02/18	BBB-	32	100,50	0,00	84		89	
IT0004650740	ISP FLOAT 10/12/17	BBB	24	103,19	0,00	68		72	
IT0004761356	MPS 27/10/17	B-	607	100,34	100,75	442		446	
FR0011321447	RENAULT 4,625% 18/09/17	BBB-	11	105,94	106,88	74	17	78	20
XS0083595636	BEI 5,5% 15/02/18	AAA	18	111,43	0,00	-32		-27	
IT0004887508	ISP FLOAT 08/02/18	BBB	37	101,81	0,00	61		66	
IT0004689912	MPS 5% 09/02/18	B-	200	107,46	0,00	109		114	
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	19	99,80	0,00	89		9	
IT0005085185	MPS 1,9% 23/02/18	B-	114	96,90	0,00	354		358	
XS1070681397	BP 2,375% 22/01/18	BB-	680	100,29	0,00	222		226	
IT0004794142	ENEL 4,875% 20/02/18	BBB	1.046	109,06	0,00	26		30	
IT0004772676	UCG ZC 16/11/17	BBB	35	98,60	0,00	83		87	
IT0004851231	ISP FLOAT 25/10/17	BBB	85	105,20	0,00	39		43	
IT0004776230	UCG FLOAT 19/12/17	BBB	600	101,92	0,00	47		51	
XS1079975808	CS FLOAT 15/12/17	A	100	99,53	0,00	29		33	
IT0004652175	CCT FLOAT 15/10/17	BBB-	2.829	100,98	0,00	-23		-20	
XS1050916649	VOLKS 1% 04/10/17	A-	8	100,50	0,00	68		72	
IT0005058463	ITA 0,75% 15/01/18	BBB-	604	101,41	0,00	0		4	
XS0542522692	ATLANTIA 3,375% 18/09/17	BBB+	33	105,05	0,00	10		14	
XS1028546916	BEI 0,5% 15/09/17	AAA	5	101,36	0,00	-38		-35	
IT0004643596	ISP FLOAT 04/11/17	BBB	174	103,49	0,00	65		69	
XS0308505055	BEI 4,75% 15/10/17	AAA	16	108,31	108,44	-35	-42	-31	-39
DE0001135341	BUND 4% 04/01/18	AAA	59	108,45	0,00	-55		-51	
IT0004874654	MB 31/01/18	BBB-	724	98,72	0,00	68		72	
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	69	101,73	0,00	248		164	
IT0004890361	MB 28/02/18	BBB-	20	100,01	0,00	85		89	
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	1	108,50	0,00	6		10	
XS0905797113	RENAULT 2,875% 22/01/18	BBB	40	104,25	0,00	61		65	
IT0005043002	MPS 1,3% 13/10/17	B-	26	96,75	0,00	338		342	
IT0004872823	ISP FLOAT 21/01/18	BBB	1	102,82	0,00	60		64	
XS0852993285	ISP 4% 09/11/17	BBB	83	105,98	0,00	44		47	
IT0004866551	BP FLOAT 06/12/17	BB-	1.141	102,89	0,00	262		265	
FR0010517417	OAT 4,25% 25/10/17	AA	1	107,77	0,00	-44		-40	
IT0004777121	UCG 5% 30/11/17	BBB	70	106,82	106,93	103	97	107	101
FR0012634558	OAT 0% 25/02/18	AA	11	100,86	0,00	-43		-38	
IT0004991961	UCG STEP 28/12/17	BBB	437	102,52	0,00	97		101	
IT0004648694	ISP 10/11/17	BBB	12	98,66	0,00	80		84	
XS0556045259	MB 07/12/17	BBB-	21	98,65	0,00	77		81	
IT0004965791	ISP 2,6% 15/11/17	BBB	48	103,16	0,00				
XS0484565709	BEI FLOAT 15/01/18	AAA	219	100,66	0,00	-35		-31	

Aggiornamento al 29/02/2016

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