

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
XS0604006014	BNP STEP 08/04/16	A	4	99,25	0,00	15090		15124	
DE000A1H36V3	KFW 3,125% 08/04/16	AAA	6.910	100,00	100,10	303	-879	338	-844
XS0250338844	ING FLOAT 11/04/16	BBB+	0	99,95	100,11	314	-642	349	-607
XS0250306643	ING 4,125% 11/04/16	BBB+	3	99,97	100,22	572	-891	608	-856
IT0004803505	UCG 4,15% 11/04/16	BBB	324	100,07	100,09	-5	-120	30	-85
DE000DB08ME7	DB 11/04/16	BBB+	0	99,81	0,00	1142		1177	
IT0004898497	ISP 2,75% 10/04/16	BBB	94	100,03	0,00	90		125	
IT0004803497	UCG 11/04/16	BBB	28	100,03	100,05	92	-29	127	6
IT0004586472	ISP FLOAT 12/04/16	BBB	35	100,05	0,00	23		58	
IT0005105132	BOT ZC 14/04/16	BBB-	1.716	100,01	100,01	-40	-44	-5	-9
IT0004591456	UCG FLOAT 15/04/16	BBB	69	100,07	100,08	31	-5	66	30
IT0004712748	BTP 3,75% 15/04/16	BBB-	509	100,12	100,12	-49	-52	-14	-17
US298785GB69	BEI 0,625% 15/04/16 in USD	AAA	144	99,98	100,02	142	-17		
XS0425743506	BEI 3,5% 15/04/16	AAA	181	100,09	100,11	20	-51	55	-16
IT0004594658	ISP FLOAT 19/04/16	BBB	88	100,07	101,07	85	-2167	120	-2132
XS0497460591	NORDEA 23/04/16	AA-	45	99,99	0,00	25		59	
FR0010288357	OAT 3,25% 25/04/16	AA	0	100,19	100,22	-15	-72	19	-37
IT0004709611	BNL STEP 29/04/16	BBB-	59	100,19	0,00	106		140	
IT0004707698	BNL FLOAT 29/04/16	BBB-	13	100,02	0,00	24		58	
IT0005020778	CTZ ZC 29/04/16	BBB-	1.666	100,02	100,02	-23	-32	11	2
IT0004809932	UCG 30/04/16	BBB	801	100,08	100,10	28	1	61	34
IT0004591795	ISP FLOAT 04/05/16	BBB	37	100,21	100,35	10	-160	43	-127
IT0004808710	ISP 3,8% 04/05/16	BBB	76	100,30	0,00	7		41	
XS0491548870	DB 04/05/16	BBB+	207	99,99	100,00	13	0	46	33
XS0586129958	BAR IL 06/05/16	BBB-	0	100,96	0,00	2801		2835	
XS0927517911	VOLKS FLOAT 09/05/16	A	1	99,47	0,00	612		645	
XS0615774329	BNP FLOAT 11/05/16	A	18	100,22	0,00	56		88	
IT0006719378	SOC GEN IL 13/05/16	A	139	100,15	100,31	133	-17	165	15
IT0004908858	ISP 3% 15/05/16	BBB	106	100,31	0,00	23		54	
IT0004917792	BTP 2,25% 15/05/16	BBB-	1.103	100,27	100,28	-15	-22	16	9
IT0004909005	ISP 2,5% 15/05/16	BBB	56	100,26	0,00	17		49	
IT0004918774	ISP 15/05/16	BBB	33	100,12	0,00	38		70	
IT0004908478	UBI 24/05/16	BBB-	4	100,05	100,24	45	-95	76	-65
IT0004923097	ISP 1,7% 30/05/16	BBB	10	100,23	0,00	17		46	
IT0006714403	BAR FLOAT 28/05/16	BBB-	24	100,05	100,40	170	-62	199	-32
IT0004923113	ISP 2% 30/05/16	BBB	33	100,27	0,00	20		49	
DE000A0GTCB9	DEUT TEL 4,75% 31/05/16	BBB+	38	100,63	100,92	60	-120	89	-91
IT0004607302	UCG FLOAT 31/05/16	BBB	600	99,97	100,00	20	0	49	29
IT0004716871	ISP FLOAT 31/05/16	BBB	15	100,09	100,31	20	-122	49	-93
IT0004717002	BNL FLOAT 31/05/16	BBB-	17	100,03	100,06	20	0	48	29
IT0004719032	BNL STEP 31/05/16	BBB-	6	100,42	0,00	160		188	
IT0004712565	ISP FLOAT 01/06/16	BBB	15	100,47	0,00	18		46	
XS0602852096	BAR IL 03/06/16	BBB-	0	99,36	0,00	1066		1094	
IT0004814973	ISP 4% 05/06/16	BBB	118	100,64	0,00	21		49	
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	3	100,12	100,15	-41	-58	-14	-31
IT0004816937	UCG 5% 12/06/16	BBB	120	100,90	100,99	22	-23	49	4
IT0004815715	UBI 3,8% 15/06/16	BBB-	9	100,66	100,84	39	-52	66	-25
IT0004708274	ISP FLOAT 16/06/16	BBB	73	100,57	100,77	17	-83	44	-56
IT0005023053	MPS 1,5% 16/06/16	B-	38	99,72	100,10	292	99	319	125
XS0508676417	CS FLOAT 22/06/16	BBB	0	99,53	101,00	429	-262	455	-236
NL0009056563	RBS ZC 26/06/16	BBB+	18	99,94	0,00	27		52	
IT0004931066	BNL FLOAT 28/06/16	BBB-	3	100,15	100,19	20	2	45	28
IT0004618499	DEXIA 28/06/16	BB	88	99,79	100,00	118	28	143	53
IT0004618507	DEXIA 3,6% 28/06/16	BB	95	100,63	100,73	83	41	108	66
IT0004733769	ISP FLOAT 30/06/16	BBB	12	100,56	101,00	21	-159	46	-134
IT0004727662	ISP 30/06/16	BBB	18	99,46	99,90	232	43	257	68
IT0004614696	ISP FLOAT 30/06/16	BBB	2	100,04	0,00	21		46	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	88	99,86	100,56	84	-212	109	-187
IT0004727613	BNL STEP 30/06/16	BBB-	3	100,22	0,00	328		353	
IT0004616014	UCG FLOAT 30/06/16	BBB	281	100,43	100,47	28	11	53	36
IT0004736713	BNL 3,55% 30/06/16	BBB-	25	100,78	100,82	25	8	50	33
XS0516340121	BEI STEP 30/06/16	AAA	113	100,57	100,62	8	-12	33	13
IT0004518715	CCT FLOAT 01/07/16	BBB-	3.481	100,09	100,10	-10	-14	15	11
XS0787655009	ISP 4,5% 04/07/16	BBB	50	101,06	0,00	18		43	
IT0004727167	ISP FLOAT 04/07/16	BBB	64	100,14	0,00	10		34	
DE000A0Z2KS2	KFW 3,125% 04/07/16	AAA	1	100,86	100,89	-36	-48	-12	-23
IT0004931249	ISP 2,2% 10/07/16	BBB	54	100,52	0,00	23		47	
NL0009487461	RBS 09/07/16	BBB+	2	101,46	0,00	214		238	
IT0004931355	ISP 1,75% 10/07/16	BBB	34	100,41	0,00	20		44	
IT0004821499	MB 4,45% 13/07/16	BBB-	38	101,07	101,19	46	5	69	28
IT0004736325	BNL FLOAT 13/07/16	BBB-	8	100,15	100,20	13	-6	36	18
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	4	100,37	100,48	77	38	14	-26
XS0630398534	BEI 2,875% 15/07/16	AAA	12	100,88	100,92	-30	-45	-7	-21
XS0640461793	BNP 20/07/16	A	132	100,81	0,00	23		45	
XS0258132272	BEI IL 21/07/16	AAA	45	100,00	100,19	0	-64	22	-42
XS0133144898	ITA 5,75% 25/07/16	BBB-	3	101,69	101,87	16	-40	38	-18
XS0618580590	BEI FLOAT 27/07/16	AAA	8	100,11	100,16	-35	-52	-14	-30

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IT0004739782	ISP FLOAT 29/07/16	BBB	13	100,28	0,00	11		33	
IT0004746779	BNL 3,5% 29/07/16	BBB-	5	101,04	101,09	21	5	42	26
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	25	99,69	100,99	405	-12	427	9
IT0004019581	BTP 3,75% 01/08/16	BBB-	1.613	101,26	101,26	-13	-13	9	8
IT0004939119	BNL 2% 31/07/16	BBB-	34	100,57	100,63	23	4	44	26
ES00000123W5	BONOS 3,3% 30/07/16	BBB	185	101,09	101,13	-6	-19	15	2
IT0004620867	UCG FLOAT 30/07/16	BBB	140	100,70	100,73	18	8	39	29
IT0004826837	ISP FLOAT 01/08/16	BBB	34	101,48	103,29	20	-497	41	-476
IT0004747538	ISP 05/08/16	BBB	42	99,75	100,45	177	-34	197	-13
IT0004940042	ISP 2,7% 07/08/16	BBB	96	100,83	0,00	26		47	
IT0004825763	MPS 4,45% 06/08/16	B-	141	100,50	100,69	296	241	316	261
IT0004940026	ISP 2,35% 07/08/16	BBB	88	100,71	0,00	27		47	
IT0004937816	DB 2,5% 08/08/16	BBB+	21	100,63	101,69	64	-237	84	-216
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	100	99,91	100,01	75	47	9	-19
IT0004743875	MB 3,7% 16/08/16	BBB-	6	101,16	0,00	50		69	
IT0005044976	CTZ ZC 30/08/16	BBB-	1.716	100,05	100,06	-12	-15	5	3
IT0004841513	ISP STEP 31/08/16	BBB	9	101,88	0,00	31		49	
XS0811450757	MB 12/09/16	BBB-	17	100,81	0,00	48		64	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	5	101,88	101,98	79	57	12	-10
XS0452187759	ENEL 4% 14/09/16	BBB	20	101,74	101,82	7	-11	22	5
IT0004761950	BTP 4,75% 15/09/16	BBB-	880	102,15	102,16	-10	-12	5	3
IT0004682107	BTP IL 15/09/16	BBB-	328	102,17	102,22	205	194	220	210
IT0004702251	MPS 4,875% 15/09/16	BBB+	20	100,74	102,55	311	-81	326	-65
AT0000A011T9	AUSTRIA 4% 15/09/16	AA+	172	101,97	102,03	-41	-54	-25	-38
XS0736113340	BEI 1,875% 15/09/16	AAA	25	100,97	101,03	-30	-43	-14	-27
XS0542371629	BNP 2,625% 16/09/16	A	1	101,15	101,61	6	-94	21	-78
DE0001137479	SCHATZ 0% 16/09/16	AAA	6	100,22	100,24	-49	-54	-33	-39
IT0004953367	ISP 2,2% 18/09/16	BBB	36	100,87	0,00	29		44	
IT0004953359	ISP 2,5% 18/09/16	BBB	36	101,00	0,00	30		45	
XS0619513269	GBLB 23/09/16	BBB-	81	98,90	99,70	238	64	253	79
IT0004533896	UBI 3,625% 23/09/16	A	10	101,58	101,87	23	-36	38	-22
IT0004849276	UCG 4,25% 28/09/16	BBB	108	101,95	0,00	19		33	
IT0004759632	BNL FLOAT 30/09/16	BBB-	1	100,12	100,20	15	-2	29	12
NL0009537943	RBS 30/09/16	BBB+	22	101,29	0,00	34		48	
IT0004638653	UCG FLOAT 30/09/16	BBB	570	101,06	101,09	17	11	31	24
IT0004632862	UBI STEP 30/09/16	BBB-	379	101,39	101,43	23	15	37	29
NL0009537851	RBS STEP 30/09/16	BBB+	27	101,91	102,20	31	-27	45	-13
NL0009061357	RBS 4,3% 08/10/16	BBB+	46	102,02	0,00	37		49	
XS0615801742	MB 4,625% 11/10/16	BBB-	167	102,26	102,37	24	3	37	16
XS0270800815	MS 4,375% 12/10/16	BBB+	13	102,26	102,31	2	-7	15	6
XS0674612311	BNP 12/10/16	A	5	99,56	0,00	85		98	
IT0004640212	UBI FLOAT 13/10/16	BBB-	34	100,71	0,00	53		66	
XS0679564947	BNP 14/10/16	A	104	99,79	0,00	40		53	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	243	100,25	100,30	77	67	8	-1
XS0272359489	BEI 3,875% 15/10/16	AAA	34	102,19	102,25	-23	-33	-10	-21
IT0004960057	ISP 2,6% 16/10/16	BBB	15	101,22	0,00	30		43	
IT0004960040	ISP 2,3% 16/10/16	BBB	48	101,05	0,00	32		45	
IT0001267217	ISP 19/10/16	BBB	0	102,72	0,00	42		55	
IT0004851728	UBI STEP 19/10/16	BBB-	0	102,63	103,03	60	-13	72	0
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	40	100,03	100,29	-4	-51	7	-39
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	31.008	101,93	101,94	2	0	14	12
FR0000187361	OAT 5% 25/10/16	AA	319	103,03	103,05	-44	-47	-33	-36
XS0909787300	VOLKS 1% 26/10/16	BBB+	9	100,35	100,85	37	-52	49	-40
IT0006716317	RBS 26/10/16	BBB+	6	100,02	100,40	14	-53	26	-42
XS0272770396	GE 4,125% 27/10/16	AA-	25	102,31	102,36	0	-8	12	3
ES00000123J2	BONOS 4,25% 31/10/16	BBB	53	102,49	102,51	-10	-14	1	-3
XS0550667876	CS STEP 29/10/16	BBB	55	101,39	101,49	25		37	
IT0004963663	BNL FLOAT 31/10/16	BBB-	18	100,40	100,49	12	-4	23	7
IT0004532187	ISP FLOAT 30/10/16	BBB	485	101,21	101,25	27	21	39	32
IT0004644602	UCG FLOAT 29/10/16	BBB	493	101,32	101,37	18	9	29	21
XS0463509959	A2A 4,5% 02/11/16	BBB-	60	102,55	102,96	7	-60	19	-49
IT0003745400	ISP 4,1% 02/11/16	BBB	14	102,20	0,00	27		39	
IT0005053456	MPS 1,1% 03/11/16	B-	114	98,76	99,06	329	275	340	286
IT0006716762	RBS 04/11/16	BBB+	14	100,03	100,04	14	12	25	23
IT0006716580	HSBC 04/11/16	A	43	99,96	100,02	8	-3	19	8
IT0004767049	ISP FLOAT 04/11/16	BBB	15	102,26	0,00	19		30	
IT0004960826	BTP 2,75% 15/11/16	BBB-	610	101,74	101,75	-10	-11	0	-1
IT0004965841	MPS 3% 18/11/16	B-	120	99,83	100,05	328	291	338	302
IT0004854623	MPS 4,1% 19/11/16	B-	53	100,55	100,95	320	256	330	266
IT0004851710	UBI FLOAT 23/11/16	BBB-	45	101,45	101,85	39	-24	48	-14
XS0467864160	ISP 3,75% 23/11/16	BBB	100	102,30	102,35	12	4	22	14
XS0434974217	LAFARGE 8,875% 24/11/16	BBB	17	104,61	105,39	151	38	161	47
IT0004969272	BNL FLOAT 29/11/16	BBB-	1	100,46	100,56	11	-4	21	6
IT0004967383	UCG 2,3% 29/11/16	BBB	742	101,33	101,36	25	20	34	30
IT0004865033	ISP 3% 30/11/16	BBB	2	101,70	101,93	39	4	48	13
IT0004776438	BNL 30/11/16	BBB-	34	100,77	101,80	81	-75	91	-65

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XS0551319964	NORDEA STEP 30/11/16	AA-	34	101,55	101,59	12	6	22	16
IT0004967276	MPS 2,8% 02/12/16	B-	849	99,65	99,71	334	324	343	334
IT0006717141	HSBC 03/12/16	A	19	99,87	99,94	19	9	29	18
IT0004866361	ISP 3,25% 04/12/16	BBB	106	101,96	101,99	30	26	39	35
IT0006506007	BEI ZC 06/12/16	AAA	198	99,96	100,05	6	-7	15	1
IT0001288155	UCG STEP 09/12/16	BBB	2	137,54	0,00	49		58	
IT0004987191	BTP 1,5% 15/12/16	BBB-	537	101,11	101,13	-10	-13	-2	-4
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	52	100,20	100,36	83	60	13	-10
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	44	101,56	101,70	87	67	16	-4
IT0006709056	BAR FLOAT 15/12/16	BBB-	96	100,04	100,43	15	-40	24	-32
DE0001137487	SCHATZ 0% 16/12/16	AAA	25	100,34	100,36	-49	-52	-41	-44
IT0004655970	ISP FLOAT 17/12/16	BBB	4	101,11	0,00	50		58	
XS0543567571	RBS 17/12/16	BBB+	38	99,75	0,00	52		60	
XS0460430142	ISP 18/12/16	BBB	623	101,21	101,34	28	10	36	18
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB+	51	99,36	100,77	342	141	350	149
IT0004654171	ISP FLOAT 21/12/16	BBB	2	101,06	0,00	50		58	
IT0004296833	UCG 21/12/16	BBB	10	101,53	101,80	80	43	88	51
IT0006721630	SOC GEN 22/12/16	A	0	99,32	100,32	96	-45	104	-37
IT0004555576	ISP FLOAT 23/12/16	BBB	110	101,84	101,88	27	22	35	30
IT0006717349	RBS 23/12/16	BBB+	10	101,71	0,00	59		67	
IT0004781362	ISP FLOAT 28/12/16	BBB	57	104,01	104,20	15	-10	23	-3
XS0712970127	BNP 29/12/16	A	65	99,72	0,00	38		46	
XS0713839461	BNP 29/12/16	A	27	99,80	100,32	74	3	81	10
IT0004980071	BNL FLOAT 30/12/16	BBB-	5	100,51	100,63	12	-5	19	3
IT0004974322	ISP 1,8% 30/12/16	BBB	8	101,07	0,00	34		41	
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.272	101,68	101,72	23	17	30	24
IT0006717331	RBS 04/01/17	BBB+	21	100,17	100,50	10	-33	17	-26
DE0001135317	BUND 3,75% 04/01/17	AAA	29	103,22	103,26	-53	-58	-46	-51
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	13	103,17	103,27	79	67	7	-5
IT0004872765	ISP 18/01/17	BBB	132	102,01	102,36	92	48	98	54
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	9	104,50	105,18	30	-50	36	-44
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	2	99,52	101,00	60	-122	65	-117
XS0441736625	BEI FLOAT 27/01/17	AAA	230	100,33	100,36	-40	-43	-34	-38
IT0004882764	ISP 31/01/17	BBB	5	99,23	0,00	94		99	
XS0549765856	BAR FLOAT 31/01/17	BBB-	2	100,05	100,95	94	-16	99	-11
XS0564046786	RBS 31/01/17	BBB+	51	99,50	0,00	76		81	
IT0004669575	UCG FLOAT 31/01/17	BBB	656	102,00	102,04	21	16	26	21
IT0004874985	UBI STEP 31/01/17	BBB-	39	102,73	103,12	66	20	71	25
ES00000120J8	BONOS 3,8% 31/01/17	BBB	53	103,18	103,21	-7	-10	-2	-5
IT0004887276	UCG 31/01/17	BBB	568	100,00	100,06	14	7	20	12
IT0004164775	BTP 4% 01/02/17	BBB-	1.515	103,36	103,37	-8	-9	-3	-4
IT0004672199	ISP IL 03/02/17	BBB	36	100,53	100,79	63	32	68	37
IT0004983612	MPS 03/02/17 in USD	B-	30	97,71	98,09	520	471	448	399
IT0004983554	MPS 2,75% 03/02/17	B-	53	99,65	100,10	318	262	323	267
IT0004983661	MPS 2,5% 03/02/17	B-	207	99,37	99,48	327	314	332	319
IT0004785314	ISP FLOAT 06/02/17	BBB	108	103,25	0,00	16		21	
IT0004983059	ISP 1,75% 10/02/17	BBB	58	101,18	101,46	36	3	40	7
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	2	103,19	0,00	-42		-39	
IT0006515628	BEI 2,53734% 20/02/17	AAA	215	36,90	37,10	99	38	103	41
IT0004677008	ISP 21/02/17	BBB	23	98,65	99,15	155	97	159	101
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	2	102,66	104,06	119	-33	123	-30
IT0004991987	MPS 3,75% 24/02/17	B-	40	100,45	100,89	323	273	326	276
IT0005089955	CTZ ZC 27/02/17	BBB-	2.501	100,07	100,08	-8	-9	-5	-6
XS0738924900	MS 28/02/17	BBB+	8	100,10	0,00	54		57	
IT0004680804	UCG FLOAT 28/02/17	BBB	202	102,56	102,63	25	17	28	21
XS0750763806	ISP 5% 28/02/17	BBB	25	104,36	104,42	16	9	19	12
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	327	99,51	99,68	55	36	58	39
IT0004690092	UCG FLOAT 28/02/17	BBB	68	102,75	102,82	29	22	32	25
XS0289334368	ABN 4,25% 01/03/17	AAA	50	103,91	104,31	-7	-49	-4	-46
IT0004584204	CCT FLOAT 01/03/17	BBB-	3.337	100,28	100,28	-5	-5	-2	-2
XS0212843352	GS 02/03/17	BBB+	4	100,20	100,39				
IT0004793789	ISP FLOAT 02/03/17	BBB	84	102,62	0,00	20		23	
IT0004682545	ISP STEP 03/03/17	BBB	708	103,57	103,72	27	11	29	14
XS0213927667	ISP FLOAT 03/03/17	BBB	46	99,85	99,97	17	3	19	6
XS0490739686	BEI 3,125% 03/03/17	AAA	20	103,14	103,20	-32	-38	-29	-35
IT0004572811	ISP FLOAT 04/03/17	BBB	56	101,38	101,41	49	46	52	48
IT0004882962	MPS FLOAT 04/03/17	B-	69	99,60	99,85	345	316	347	319
XS0754588787	UCG 4,875% 07/03/17	BBB	60	104,35	104,43	14	6	17	9
DE0001137495	SCHATZ 0% 10/03/17	AAA	28	100,46	100,48	-49	-51	-47	-49
IT0004992282	ISP 1,5% 10/03/17	BBB	28	101,02	101,38	40	1	42	4
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	72	100,87	100,99	82	69	8	-5
IT0004992209	MPS 3% 21/03/17	B-	130	99,75	100,09	327	290	328	292
IT0004992662	MPS 2,75% 21/03/17	B-	120	99,58	99,89	320	287	321	288
IT0004992613	MPS 2,5% 21/03/17	B-	672	99,33	99,39	321	315	323	317
IT0004992779	MPS 2,65% 21/03/17	B-	394	99,45	99,58	324	310	325	311
XS0764640149	FCA 7% 23/03/17	B+	680	105,52	105,75	121	98	122	99
IT0004979081	UCG 2% 27/03/17	BBB	141	101,59	101,75	37	21	38	22

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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
IT0005001984	BNL 1,35% 25/03/17	BBB-	27	100,98	0,00	34		35	
IT0005001778	BNL FLOAT 25/03/17	BBB-	2	100,38	0,00	26		27	
IT0004899321	BNL FLOAT 28/03/17	BBB-	1	101,81	0,00	15		16	
IT0004896178	UCG 28/03/17	BBB	548	99,67	99,74				
IT0006718750	RBS 28/03/17	BBB+	3	101,81	102,15	115	80	116	81
XS0750403429	BNP FLOAT 30/03/17	A	19	100,53	0,00	31		32	
XS0736025056	ISP IL 30/03/17	BBB	0	101,30	102,50				
IT0004803349	BNL FLOAT 30/03/17	BBB-	30	100,98	101,19	25	4	26	5
IT0004695018	ISP STEP 31/03/17	BBB	141	103,85	104,23	38	1	39	2
IT0004694086	ISP 31/03/17	BBB	372	100,30	100,35				
IT0004689755	MB FLOAT 31/03/17	BBB-	1.349	102,79	102,85	29	23	29	23
IT0004804933	ISP FLOAT 03/04/17	BBB	20	103,22	103,98	49	-25	50	-24
IT0004800915	ISP FLOAT 03/04/17	BBB	57	102,35	102,73	26	-11	27	-11
XS0592626880	DB 06/04/17	BBB+	48	99,28	99,60	75	43	76	43
IT0005001406	ISP 1,4% 09/04/17	BBB	12	101,01	101,42	40	0	40	0
XS0596124767	ISP IL 13/04/17	BBB	53	100,57	0,00	44		44	
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	28	100,02	100,17	85	71	10	-4
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	4	103,51	103,61	1	-8	2	-8
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	46.210	102,91	102,92	-25	-26	-25	-25
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	46.210	102,91	102,92	-24	-25	-24	-24
ES0000012412	BONOS 2,1% 30/04/17	BBB	145	102,31	102,34	-5	-8	-5	-8
GB00B6HZ5375	RBS IL 29/04/17	BBB+	10	100,95	102,40	210	75	210	75
IT0005009789	BNL 1,5% 30/04/17	BBB-	10	101,25	101,47	33	13	34	14
IT0004708472	UCG FLOAT 29/04/17	BBB	312	103,25	103,40	44	30	44	31
IT0004793474	BTP 4,75% 01/05/17	BBB-	1.625	105,16	105,17	-5	-6	-4	-5
IT0004809551	MPS 5% 30/04/17	B-	20	0,00	0,00				
XS0605994242	MB 29/04/17	BBB-	401	99,98	100,03	16	11	16	11
IT0004703952	ISP STEP 03/05/17	BBB	19	104,17	104,59	40	3	41	3
NL0009403229	RBS 03/05/17	BBB+	23	99,47	0,00	63		64	
XS0757385280	ISP 04/05/17	BBB	5	101,60	0,00	51		51	
IT0004812142	UCG 4% 09/05/17	BBB	12	103,69	0,00	61		61	
IT0005012403	MPS 2% 12/05/17	B-	115	98,50	98,74	340	317	340	318
IT0005012536	MPS 2,5% 12/05/17	B-	358	99,15	99,28	329	317	329	317
IT0005012635	MPS 2,6% 12/05/17	B-	80	99,26	99,65	329	292	329	293
IT0005023459	BTP 1,15% 15/05/17	BBB-	1.211	101,34	101,35	-6	-7	-5	-6
IT0005010415	ISP 1,2% 15/05/17	BBB	13	100,87	101,30	41	3	42	3
XS0782708456	VOLKS 1,875% 15/05/17	BBB+	4	101,55	101,94	47	12	47	13
XS0300196879	ISP FLOAT 18/05/17	BBB	17	99,69	99,85	28	13	28	14
IT0004713852	UCG FLOAT 20/05/17	BBB	158	101,71	101,90	-4	-20	-3	-20
IT0004838287	BNL 23/05/17	BBB-	0	99,91	0,00	113		113	
IT0006719469	RBS STEP 26/05/17	BBB+	31	105,44	0,00	73		73	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	8	104,90	104,97	83	77	7	1
IT0004920374	BNL 31/05/17	BBB-	113	99,37	100,38	59	-29	59	-28
IT0004703317	BP 31/05/17	BB-	139	102,52	102,75	203	184	204	184
IT0004717333	ISP STEP 31/05/17	BBB	30	104,46	104,68	41	23	42	23
XS0775206351	MS FLOAT 31/05/17	BBB+	10	99,30	0,00	61		62	
IT0004713787	MB FLOAT 31/05/17	BBB-	1.423	103,64	103,68	30	27	31	27
IT0004820426	BTP 4,75% 01/06/17	BBB-	1.836	105,56	105,56	-6	-6	-5	-6
GB00B6HZ3Q67	RBS 02/06/17	BBB+	3	100,43	0,00	77		78	
GB00B6HZ3R74	RBS 02/06/17	BBB+	32	99,24	0,00	66		67	
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	0	104,56	0,00	74		75	
IT0004814098	ISP FLOAT 05/06/17	BBB	16	102,78	103,22	35	-2	35	-2
XS0305093311	FCA 5,625% 12/06/17	B+	750	104,95	105,08	138	128	139	128
XS1075471265	RENAULT FLOAT 13/06/17	BBB	8	99,00	100,50	121	-6	121	-6
IT0004809809	CCT FLOAT 15/06/17	BBB-	1.591	102,94	102,96	-30	-31	-29	-31
XS0626808223	GE FLOAT 15/06/17	AA-	37	100,85	100,92	-21	-26	-20	-26
XS0304508921	ISP 4,75% 15/06/17	BBB	17	105,44	105,56	18	9	19	9
XS0626808496	GE 3,625% 15/06/17	AA-	16	104,32	104,42	1	-7	1	-7
DE0001104602	SCHATZ 0% 16/06/17	AAA	13	100,57	100,62	-47	-51	-47	-51
XS0306644344	ENEL 5,25% 20/06/17	BBB	58	106,22	106,28	9	5	10	5
IT0004931371	BNL 28/06/17	BBB-	82	99,11	99,76	73	20	73	20
XS0789997649	ISP FLOAT 29/06/17	BBB	9	103,33	0,00	53		53	
XS0789291548	BNP FLOAT 29/06/17	A	12	101,28	101,44	5	-8	5	-8
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	10	100,25	0,00	79		80	
IT0004725914	UCG FLOAT 30/06/17	BBB	253	103,23	103,39	51	39	52	39
IT0005021099	MPS 2% 30/06/17	B-	46	98,61	98,98	315	284	316	285
IT0004614654	ISP 30/06/17	BBB	45	102,73	0,00	53		53	
IT0005021131	MPS 2% 30/06/17	B-	40	98,60	98,98	316	284	317	285
IT0005021214	MPS 2% 30/06/17	B-	25	98,60	98,97	316	285	317	286
IT0006715483	BAR 30/06/17	BBB-	155	99,96	0,00	12		13	
IT0004611932	ISP FLOAT 30/06/17	BBB	1.087	99,71	99,88	31	17	31	17
IT0004816499	MPS 3,9% 02/07/17	B-	8	0,00	0,00				
XS0787655181	ISP FLOAT 04/07/17	BBB	5	104,01	104,48	29	-8	29	-8
IT0004727274	ISP 4,1% 04/07/17	BBB	193	104,58	104,95	41	12	41	13
DE0001135333	BUND 4,25% 04/07/17	AAA	1	105,92	105,98	-47	-52	-47	-52
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	63	106,04	106,49	80	47	81	47

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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
XS0514557973	ISP 12/07/17	BBB	41	101,85	0,00	53		54	
IT0005026148	MPS 1,35% 18/07/17	B-	55	97,65	98,07	323	289	323	289
IT0005026247	MPS 1,55% 18/07/17	B-	7	97,90	98,35	323	287	323	287
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	40	96,90	97,50	466	416	388	339
IT0004723893	BP 21/07/17	BB-	125	102,57	102,65	199	193	199	193
XS0554704303	GBLB0 Rbs 25/07/17	BBB+	85	98,41	98,91	142	103	142	103
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB+	10	102,39	103,54	193	105	194	106
IT0004738081	UCG IL 29/07/17	BBB	0	103,02	103,51	126	89	126	89
IT0005029100	ISP 1% 31/07/17	BBB	12	100,71	101,20	46	9	46	9
IT0005026320	DB 1,25% 30/07/17	BBB+	18	100,30	101,28	102	28	102	28
IT0004827439	UCG 31/07/17	BBB	231	99,03	99,10	74	69	74	69
DE000UB2F5S4	UBS 4% 31/07/17	A	4	104,35	104,80	68	35	68	35
ES0000012783	BONOS 5,5% 30/07/17	BBB	81	107,30	107,38	-3	-8	-2	-8
IT0004984198	UCG 2% 31/07/17	BBB	325	101,96	103,39	50	-55	51	-55
IT0004826449	ISP 31/07/17	BBB	14	103,55	0,00	54		54	
IT0004740350	UCG FLOAT 31/07/17	BBB	67	103,37	103,59	54	37	54	37
IT0004841273	ISP 5,15% 01/08/17	BBB	139	106,21	106,70	43	8	43	8
IT0004826852	ISP FLOAT 01/08/17	BBB	14	104,81	105,00	34	20	34	20
IT0004619364	ISP FLOAT 03/08/17	BBB	104	103,20	103,47	57	37	58	38
IT0004745581	ISP 4,2% 03/08/17	BBB	15	104,97	105,40	44	13	44	13
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	13	106,04	106,12	11	5	11	5
IT0004839020	MB 10/08/17	BBB-	15	101,49	0,00	67		67	
US298785GN08	BEI 1% 17/08/17 in USD	AAA	13	100,16	100,28	88	79	9	0
IT0005126989	CTZ ZC 30/08/17	BBB-	4.093	100,05	100,07	-4	-5	-3	-4
XS0525459433	RBS 31/08/17	BBB+	131	99,42	100,12	59	9	60	9
IT0004626914	ISP FLOAT 01/09/17	BBB	549	103,43	103,46	54	52	55	53
IT0004628050	ISP FLOAT 03/09/17	BBB	3	103,43	105,79	56	-104	56	-103
IT0004842701	ISP 5% 11/09/17	BBB	9	106,36	106,86	53	20	54	21
IT0004842685	ISP 5% 12/09/17	BBB	220	106,34	106,82	56	24	56	24
IT0004842719	ISP FLOAT 12/09/17	BBB	39	104,62	105,12	39	5	40	6
IT0004750615	UCG 13/09/17	BBB	2.086	99,31	99,34	48	46	48	46
IT0004842677	ISP 5% 13/09/17	BBB	4	106,33	106,83	57	24	57	24
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	51	106,88	106,94	-43	-47	-43	-47
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	40	100,33	100,43	89	82	10	3
XS1028546916	BEI 0,5% 15/09/17	AAA	60	101,23	101,26	-35	-37	-34	-36
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	160	96,42	96,99	475	432	395	353
DE0001104610	SCHATZ 0% 15/09/17	AAA	45	100,70	100,73	-48	-50	-48	-50
IT0005039349	MPS 1,35% 15/09/17	B-	91	97,44	97,90	318	285	318	285
IT0004085210	BTP IL 15/09/17	BBB-	181	104,63	104,74	90	83	90	83
IT0005040727	ISP 16/09/17	BBB	36	99,54	100,28	42	-9	42	-9
FR0011321447	RENAULT 4,625% 18/09/17	BBB-	4	106,08	106,94	42	-14	42	-14
XS0617319032	GBLB FLOAT 18/09/17	BBB+	82	98,20	102,00	139	-123	139	-122
IT0004755119	UCG FLOAT 21/09/17	BBB	18	99,93	100,32	68	41	68	41
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	5	101,26	0,00	133		134	
IT0004739576	MPS 29/09/17	B-	454	100,95	101,06	376	368	376	369
NL0009560002	RBS 30/09/17	BBB+	2	99,25	0,00	51		51	
NL0009560010	RBS STEP 30/09/17	BBB+	10	103,38	0,00	72		72	
XS0525426184	RBS 30/09/17	BBB+	48	99,44	100,14	49	2	49	2
IT0004846579	MPS 4,9% 01/10/17	B-	63	102,40	103,00	324	283	324	283
IT0004762586	UCG 30/09/17	BBB	1.438	100,46	100,53	42	38	43	38
XS1050916649	VOLKS 1% 04/10/17	A-	100	100,65	101,07	56	28	57	29
IT0004633993	ISP FLOAT 04/10/17	BBB	183	103,25	103,72	56	26	57	26
IT0004849318	ISP 4,8% 05/10/17	BBB	146	106,48	106,94	45	16	46	17
IT0004849334	ISP FLOAT 05/10/17	BBB	64	104,86	105,36	37	4	37	5
IT0004760655	ENI 4,875% 11/10/17	BBB+	278	107,22	107,29	11	6	11	7
IT0004760648	ENI FLOAT 11/10/17	BBB+	119	103,89	104,01	-16	-24	-16	-23
IT0005043168	MPS 1,3% 13/10/17	B-	10	97,10	97,68	327	287	327	287
IT0005043002	MPS 1,3% 13/10/17	B-	2	97,10	97,68	327	287	327	287
DE000A1RET15	KFW 0,875% 13/10/17	AAA	1	101,85	101,92	-34	-38	-33	-38
XS0308505055	BEI 4,75% 15/10/17	AAA	90	107,77	107,86	-31	-36	-30	-36
IT0004652175	CCT FLOAT 15/10/17	BBB-	4.124	101,04	101,05	-26	-27	-26	-26
XS0820711132	MB IL 16/10/17	BBB-	6	101,63	0,00	92		92	
XS1216646825	VOLKS FLOAT 16/10/17	A-	2	99,20	100,20	53	-13	53	-13
IT0004851231	ISP FLOAT 25/10/17	BBB	215	105,31	106,18	20	-34	20	-34
FR0010517417	OAT 4,25% 25/10/17	AA	4	107,32	107,38	-43	-46	-43	-46
IT0004761356	MPS 27/10/17	B-	103	101,13	101,18	388	384	388	385
XS0535364680	RBS 29/10/17	BBB+	55	99,44	100,14	49	4	49	4
IT0004854060	UCG ZC 31/10/17	BBB	229	99,02	99,36	63	41	63	41
IT0004762578	UCG FLOAT 31/10/17	BBB	517	101,72	101,88	47	37	47	37
IT0004763782	UCG ZC 31/10/17	BBB	158	98,97	99,36	66	41	67	41
IT0004853989	BNL 31/10/17	BBB-	179	99,54	99,57	52	50	52	50
IT0004854672	BNL 31/10/17	BBB-	8	99,25	100,00	80	32	81	32
IT0005057176	BNL FLOAT 31/10/17	BBB-	13	99,77	100,09	22	1	22	2
ES00000126V0	BONOS 0,5% 31/10/17	BBB	31	100,80	100,86	-1	-5	-1	-4
IT0004767577	UCG 31/10/17	BBB	1.030	101,76	101,91		40		
IT0004853641	UCG STEP 31/10/17	BBB	14	105,65	107,50	78	-35	79	-35

Anthilia Financial Consulting

Titoli a Breve Termine



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IT0004867070	BTP 3,5% 01/11/17	BBB-	529	105,54	105,57	-2	-4	-2	-4
IT0004854094	ISP 4% 05/11/17	BBB	83	105,53	105,99	49	22	50	22
IT0004643588	ISP FLOAT 05/11/17	BBB	16	103,41	103,79	58	35	59	35
IT0004643596	ISP FLOAT 04/11/17	BBB	180	103,40	105,08	59	-43	59	-43
XS0852993285	ISP 4% 09/11/17	BBB	20	105,93	106,03	27	21	27	21
IT0004648694	ISP 10/11/17	BBB	50	98,83	99,09	74	57	74	58
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	100.937	103,83	103,85	38	36	38	37
IT0004772676	UCG ZC 16/11/17	BBB	215	98,95	99,17	66	52	66	52
XS0835345082	MB 21/11/17	BBB-	30	101,84	102,24	59	35	60	35
FR0012330124	RENAULT FLOAT 27/11/17	BBB	2	0,00	0,00				
IT0005066383	BNL FLOAT 28/11/17	BBB-	1	99,76	100,09	22	2	22	2
IT0004777121	UCG 5% 30/11/17	BBB	288	107,29	107,97	55	17	56	17
IT0004771710	MPS STEP 30/11/17	B-	160	103,22	103,71	395	365	395	365
IT0004866684	BNL 30/11/17	BBB-	20	99,82	100,86	73	10	74	10
IT0004868953	BNL 30/11/17	BBB-	165	99,40	101,09	49	-53	49	-53
XS0697341203	MB 30/11/17	BBB-	302	99,00	99,25	74	58	74	58
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	5	101,98	102,91	-7	-62	-7	-62
IT0004653843	ISP 03/12/17	BBB	100	99,78	99,86	37	32	37	32
IT0004866346	ISP FLOAT 04/12/17	BBB	2	102,92	103,46	41	9	42	10
XS0861828407	FINMECCANICA 4,375% 05/12/17	BB+	120	106,12	106,38	67	52	67	52
IT0004866551	BP FLOAT 06/12/17	BB-	1.126	103,68	103,84	205	195	205	195
XS0556045259	MB 07/12/17	BBB-	75	98,50	0,00	92		92	
IT0004729452	DEXIACREDIOP 5% 07/12/17	BB	15	105,35	106,00	172	134	172	134
IT0004650740	ISP FLOAT 10/12/17	BBB	16	103,17	0,00	60		60	
XS0695633767	ISP 09/12/17	BBB	7	101,28	102,04	43	-2	43	-1
IT0004783046	MB ZC 12/12/17	BBB-	187	98,86	98,95	68	63	69	63
IT0005142572	MPS 1,5% 14/12/17	B-	20	97,11	97,79	327	285	327	285
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	451	100,12	100,20	93	88	10	6
XS0558939269	BEI 2% 15/12/17 in USD	AAA	58	101,73	101,84	97	90	14	8
DE0001104628	SCHATZ 0% 15/12/17	AAA	66	100,81	100,84	-47	-49	-47	-49
IT0004776230	UCG FLOAT 19/12/17	BBB	981	101,91	102,07	50	41	50	41
IT0003974760	MB FLOAT 21/12/17	BBB-	3	99,35	100,00	40	2	40	2
IT0005021529	UCG STEP 27/12/17	BBB	110	101,04	0,00	81		81	
IT0005004855	UCG STEP 23/12/17	BBB	250	102,04	102,24	78	66	78	67
IT0004991961	UCG STEP 28/12/17	BBB	606	102,96	103,18	66	54	66	54
IT0004873151	BNL 28/12/17	BBB-	0	99,57	0,00	88		88	
IT0004873425	BNP 28/12/17	A	10	99,23	100,23	88	29	88	29
IT0004775307	DB 29/12/17	BBB+	0	98,73	99,73	87	28	87	28
IT0004974439	ISP 30/12/17	BBB	20	102,04	0,00	62		62	
IT0004660202	ISP IL 30/12/17	BBB	21	99,80	100,05	71	57	71	57
IT0005069304	BNL FLOAT 30/12/17	BBB-	28	99,74	100,09	21	1	21	1
IT0004980329	BNL FLOAT 30/12/17	BBB-	22	98,77	0,00	73		73	
DE0001135341	BUND 4% 04/01/18	AAA	48	107,90	107,95	-48	-51	-48	-51
XS0484565709	BEI FLOAT 15/01/18	AAA	96	100,62	100,71	-35	-40	-34	-40
IT0005058463	ITA 0,75% 15/01/18	BBB-	884	101,38	101,40	-3	-4	-2	-4
IT0004669393	UCG FLOAT 18/01/18	BBB	123	104,40	104,64	69	56	69	56
IT0004871973	ISP FLOAT 18/01/18	BBB	130	103,06	103,62	45	14	45	14
XS1070681397	BP 2,375% 22/01/18	BB-	840	101,35	101,40	161	158	161	158
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	128.000	98,14	98,25	104	98	104	98
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	24	108,20	108,26	0	-3	0	-3
IT0004874654	MB 31/01/18	BBB-	863	99,06	99,15	52	47	52	47
IT0004886781	BNL 31/01/18	BBB-	94	98,64	99,63	75	20	75	20
IT0004273493	BTP 4,5% 01/02/18	BBB-	685	108,20	108,30	0	-5	1	-5
IT0004887508	ISP FLOAT 08/02/18	BBB	36	102,15	102,70	45	15	45	16
XS0927639780	VOLKS 1,125% 08/02/18	A	3	100,86	101,86	65	11	66	12
IT0004983125	ISP 10/02/18	BBB	30	101,59	0,00	63		64	
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	45	102,55	104,99	198	68	114	-16
XS0083595636	BEI 5,5% 15/02/18	AAA	36	110,78	111,44	-26	-59	-26	-59
IT0004794142	ENEL 4,875% 20/02/18	BBB	1.080	108,85	108,89	15	13	15	13
IT0004794159	ENEL FLOAT 20/02/18	BBB	270	105,38	105,45	-11	-15	-11	-14
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BB-	200	109,78	110,15	86	67	86	67
IT0005085185	MPS 1,9% 23/02/18	B-	166	97,56	97,81	324	310	325	311
IT0004884794	MB FLOAT 25/02/18	BBB-	12	100,80	100,98	73	64	73	64
IT0005085284	BNL FLOAT 27/02/18	BBB-	7	99,34	99,73	42	21	42	22
IT0004889165	BP 27/02/18	BB-	1.335	100,26	100,31	129	126	129	126
IT0004890361	MB 28/02/18	BBB-	22	100,25	100,60	79	61	79	61
GB00B6419477	BAR 28/02/18	BBB-	55	100,71	100,99	25	10	25	10
IT0004892672	BNL IL 28/02/18	BBB-	63	99,11	100,10	74	21	74	21
XS0739180908	UCG 06/03/18	BBB	106	105,04	106,49	-69	-141	-69	-141
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	10	112,01	112,25	102	90	102	90
IT0004796451	ISP STEP 06/03/18	BBB	36	107,92	108,47	55	27	55	27
IT0004990971	ISP 10/03/18	BBB	54	101,63	0,00				
XS0518184667	BEI 2,625% 15/03/18	AAA	38	105,75	105,88	-32	-38	-32	-38
XS0874839086	GE 1,625% 15/03/18	AA-	2	103,09	103,38	3	-11	3	-11
XS0906420574	FCA 6,625% 15/03/18	B+	260	108,74	108,99	199	187	199	187
IT0004787476	UCG 6,1% 16/03/18	BBB	204	110,35	110,80	72	51	72	51
XS0829183614	SNAM 3,875% 19/03/18	BBB	20	107,19	107,61	18	-2	18	-2

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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
GB00B78SXC73	RBS 23/03/18	BBB+	11	99,77	100,00	44	32	45	32
NL0009294040	RBS 23/03/18	BBB+	17	117,62	117,95	155	139	155	139
IT0004899354	BNL FLOAT 28/03/18	BBB-	12	103,92	0,00	2		2	
IT0004899362	BNL FLOAT 28/03/18	BBB-	41	100,14	0,00	-6		-6	
IT0005090326	MPS 31/03/18 in USD	B-	6	92,76	0,00	638		552	
IT0004796741	DB FLOAT 30/03/18	BBB+	5	98,81	99,79	82	32	82	32
IT0005090508	BNL FLOAT 31/03/18	BBB-	5	99,30	99,71	42	21	42	21
IT0005087009	MPS 2% 31/03/18	B-	195	97,64	97,93	323	308	323	308
IT0005001372	ISP 09/04/18	BBB	2	98,85	0,00	58		58	
IT0004898265	ISP FLOAT 10/04/18	BBB	10	102,76	103,34	49	20	49	20
IT0004716319	CCT FLOAT 15/04/18	BBB-	5.997	101,70	101,71	-22	-23	-22	-23
XS0842659343	ENEL 3,625% 17/04/18	BBB	100	107,08	107,66	13	-14	13	-14
IT0004806730	UCG STEP 20/04/18	BBB	56	108,35	108,50	79	72	79	72
FR0010604983	OAT 4% 25/04/18	AA	128	109,11	109,16	-40	-43	-41	-43
IT0004909260	BNL FLOAT 30/04/18	BBB-	56	98,27	99,25	85	36	85	36
ES00000127D6	BONOS 0.25% 30/04/18	BBB	29	100,49	100,53	1	-1	1	-1
IT0005105769	BNL FLOAT 30/04/18	BBB-	8	99,18	99,60	42	22	42	21
IT0004909658	UCG IL 06/05/18	BBB	486	99,11	99,14	117	115	116	115
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	0	107,50	0,00	41		40	
IT0005009680	ISP 15/05/18	BBB	8	101,12	0,00	67		67	
IT0005106049	BTP 0,25% 15/05/18	BBB-	2.292	100,55	100,57	-1	-2	-1	-2
IT0004909013	ISP FLOAT 15/05/18	BBB	84	103,89	104,39	52	29	52	28
IT0004808421	UCG 5% 21/05/18	BBB	45	108,72	109,91	84	31	84	31
FR0011394345	OAT 1% 25/05/18	AA	30	103,02	103,07	-40	-43	-41	-43
IT0005108078	BNL FLOAT 29/05/18	BBB-	10	99,15	99,58	42	22	42	22
IT0005022816	BNL FLOAT 30/05/18	BBB-	2	98,65	0,00	64		64	
IT0004923071	ISP FLOAT 30/05/18	BBB	26	102,41	103,02	50	22	49	21
IT0005021941	BNL FLOAT 30/05/18	BBB-	30	100,22	100,65	42	22	42	22
IT0004907843	BTP 3,5% 01/06/18	BBB-	603	107,54	107,60	0	-2	0	-3
IT0004918543	UCG FLOAT 04/06/18	BBB	624	103,77	103,95	94	86	94	85
XS0779213627	ISP FLOAT 11/06/18	BBB	93	98,43	98,54	73	68	72	67
XS0170343247	ENEL 4,75% 12/06/18	BBB	129	110,35	110,67	1	-12	1	-13
IT0005023095	MPS 2,6% 16/06/18	B-	162	98,67	99,09	323	303	322	302
IT0005095309	MPS 1,55% 29/06/18	B-	23	96,31	96,90	328	300	327	299
DE0001135358	BUND 4,25% 04/07/18	AAA	5	110,71	110,77	-48	-51	-49	-51
XS0647264398	FCA 7,375% 09/07/18	B+	107	111,74	112,20	200	181	199	180
XS0878567394	BEI 1% 13/07/18	AAA	74	103,02	103,11	-32	-36	-33	-37
IT0005026122	MPS 2,1% 18/07/18	B-	10	97,51	98,14	324	295	323	294
IT0004826092	UCG 5,65% 24/07/18	BBB	423	110,73	110,98	92	82	91	81
ES00000121A5	BONOS 4,1% 30/07/18	BBB	8	109,44	109,47	2	1	1	0
EU000A1G0BH9	EFSF 1,25% 31/07/18	AA	6	103,57	103,94	-28	-44	-29	-45
IT0004361041	BTP 4,5% 01/08/18	BBB-	1.962	110,48	110,50	-1	-2	-2	-3
XS0173501379	BMW 5% 06/08/18	A	3	111,39	111,71	11	-1	10	-2
IT0005120743	MPS 1,6% 10/08/18	B-	23	96,47	96,99	317	293	316	292
IT0004825029	UCG 5,65% 24/08/18	BBB	132	111,34	111,40	83	80	81	79
IT0005039323	MPS 2% 15/09/18	B-	24	97,40	97,80	311	294	310	292
IT0004890882	BTP IL 15/09/18	BBB-	155	105,91	106,04	50	45	49	44
IT0005039463	MPS 1,6% 15/09/18	B-	4	96,15	96,82	325	296	323	294
IT0005039299	MPS FLOAT 15/09/18	B-	176	92,76	93,02	339	327	337	325
FR0011568963	RENAULT 3,625% 19/09/18	BBB-	6	107,87	108,25	40	25	38	24
IT0005125551	MPS 1,6% 21/09/18	B-	55	96,44	96,79	311	296	310	295
XS1293577208	BP 2,625% 21/09/18	BB-	167	101,35	101,67	205	192	204	191
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	11	103,79	104,49	245	217	154	125
IT0004955685	MB STEP 30/09/18	BBB-	2.091	105,84	105,90	70	68	69	66
XS0692728511	BEI 2,5% 15/10/18	AAA	43	107,15	107,27	-31	-36	-33	-38
IT0005139099	BTP 0,3% 15/10/18	BBB-	3.027	100,73	100,75	1	0	-1	-1
XS0691801327	RABOBANK 3,5% 17/10/18	AA-	7	107,86	110,11	38	-46	36	-48
IT0001267381	UBI 20/10/18	BBB-	59	110,71	111,00	120	109	118	107
XS0695401801	ENEL 5,75% 24/10/18	BBB	50	114,50	114,93	6	-9	4	-11
FR0010670737	OAT 4,25% 25/10/18	AA	13	111,95	111,99	-39	-41	-41	-43
IT0004922909	CCT FLOAT 01/11/18	BBB-	2.585	104,12	104,13	-17	-18	-19	-20
IT0005136434	MPS 1,6% 02/11/18	B-	32	95,90	96,70	327	294	325	292
IT0005053431	MPS 1,75% 03/11/18	B-	4	96,26	96,98	327	297	325	295
IT0005054033	MPS 1,35% 03/11/18	B-	13	95,25	95,70	328	310	326	308
XS0555977312	ISP 4% 08/11/18	BBB	40	109,23	109,36	41	37	39	35
IT0005057648	MPS 1,25% 14/11/18	B-	30	94,95	95,75	329	296	327	293
IT0004763477	DB ZC 16/11/18	BBB+	11	97,16	98,36	112	64	110	62
IT0005137531	MPS 1,8% 16/11/18	B-	6	96,26	97,05	331	298	328	296
IT0006525932	BEI 20/11/18	AAA	11	124,57	126,00	33	-14	30	-16
FR0011523257	OAT 1% 25/11/18	AA	85	103,67	103,72	-38	-40	-40	-42
XS0562783034	LAFARGE 5,375% 29/11/18	BBB	13	112,74	114,29	52	-2	50	-4
IT0004969397	BNL IL 29/11/18	BBB-	13	103,06	104,06	61	25	59	22
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	238	109,02	109,22	21	14	19	12
IT0004957574	BTP 3,5% 01/12/18	BBB-	1.409	109,25	109,29	2	1	0	-1
IT0004965577	MB 3,2% 04/12/18	BBB-	24	105,53	0,00	108		106	
IT0004866353	ISP STEP 04/12/18	BBB	23	109,73	110,41	67	43	65	41
IT0004967706	ISP 2% 11/12/18	BBB	84	103,51	104,12	67	45	65	43
XS0794393396	TELECOM ITA 6,125% 14/12/18	BB+	100	114,18	115,00	78	50	75	48

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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
XS0557640421	CITI STEP 21/12/18	BBB+	26	109,77	110,11	46	34	43	32
IT0004964224	UCG STEP 31/12/18	BBB	427	106,39	107,04	105	82	103	80
IT0005143562	MPS 1,7% 30/12/18	B-	30	95,91	96,98	327	285	325	283
IT0004941875	MB IL 11/01/19	BBB-	37	103,84	104,44	128	107	126	104
XS0396592049	DB ZC 12/01/19	BBB+	39	96,84	97,84	118	80	115	77
XS1350662737	BEI 0% 15/01/19	AAA	10	100,49	101,21	-18	-43	-20	-46
FR0011567940	PEUGEOT 6,5% 18/01/19	BB-	26	114,56	114,92	116	104	113	101
IT0004871965	ISP STEP 18/01/19	BBB	31	109,73	109,87	70	65	67	62
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	9	107,14	107,60	66	50	64	48
IT0004775315	DB ZC 24/01/19	BBB+	81	96,51	97,51	129	91	126	88
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	20	112,52	113,05	86	68	83	65
IT0003493258	BTP 4,25% 01/02/19	BBB-	3.598	111,92	111,94	3	2	0	-1
XS0403573438	DB ZC 04/02/19	BBB+	1	96,65	97,62	122	86	120	83
IT0004983646	MPS 3% 03/02/19	B-	37	99,65	100,10	313	296	310	293
IT0004887896	ISP STEP 08/02/19	BBB	12	108,41	109,05	72	50	69	47
XS1031018911	VOLKS 1,5% 13/02/19	A	17	102,31	103,14	68	39	65	36
IT0005082216	MPS 2% 16/02/19	B-	142	96,68	97,10	322	306	319	303
IT0003634323	BNL 4,67% 27/02/19	BBB-	6	111,73	112,34	58	38	55	35
XS0413247676	DB ZC 27/02/19	BBB+	0	96,73	99,21	117	28	114	24
IT0001313987	ISP 4,6% 01/03/19	BBB	4	111,14	111,89	71	47	68	44
IT0004423957	BTP 4,5% 01/03/19	BBB-	1.945	112,96	112,98	4	3	1	0
IT0005001422	ISP 13/03/19 in USD	BBB	198	97,20	97,78				
XS1044894944	BP 3,5% 14/03/19	BB-	1.580	102,37	102,52	265	260	262	257
IT0001312708	UBI STEP 16/03/19	BBB-	134	119,54	120,00	153	139	149	136
XS1051696398	MPS 3,625% 01/04/19	B-	960	99,16	99,62	393	376	389	373
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	238	106,14	106,65	261	246	159	144
XS0953215349	FCA 6,75% 14/10/19	B+	720	113,90	114,17	257	249	250	243
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	47	106,03	0,00	259		156	
IT0005059362	ISP STEP 24/12/19 in USD	BBB	36	98,44	98,80	270	259	165	154
XS1273507100	VOLKS 0,75% 11/08/20	A-	71	98,92	100,16	100	71	88	58
XS1048568452	FCA 4,75% 22/03/21	B+	2.440	107,17	107,30	317	314	299	296
XS0909788290	VOLKS 2% 26/03/21	BBB+	34	104,30	105,04	111	96	93	78
DE000A1Z6M12	BMW 1,125% 18/09/21	A	0	101,56	106,48	83	-6	61	-29
XS1216647716	VOLKS 0,75% 14/10/21	A-	66	97,96	98,43	113	104	90	81
XS1050917373	VOLKS 1,125% 04/04/22	A-	114	104,50	104,70	134	131	106	103
DE000A1ZZ010	BMW 0,625% 20/04/22	A	2	100,45	101,43	55	39	27	10
XS1088515207	FCA 4,75% 15/07/22	B+	1.820	107,64	107,77	338	335	307	305
XS1105276759	BMW 1,25% 05/09/22	A	13	104,38	105,54	55	37	23	5
XS0823975585	VOLKS 2,375% 06/09/22	A-	33	105,68	107,07	144	122	112	90
XS1167644407	VOLKS 0,875% 16/01/23	BBB+	20	96,37	96,89	144	136	108	100
XS1014610254	VOLKS 2,625% 15/01/24	A-	159	107,04	107,72	165	156	119	110

Aggiornamento al 31/03/2016

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