

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
DE0001137461	SCHATZ 0,25% 10/06/16	AAA	50	99,98	100,03	145	-111	181	-74
IT0004816937	UCG 5% 12/06/16	BBB	86	100,11	0,00	99		135	
IT0004815715	UBI 3,8% 15/06/16	BBB-	3	100,12	100,22	14	-285	50	-249
IT0005023053	MPS 1,5% 16/06/16	B-	71	99,99	100,03	177	65	213	101
IT0004708274	ISP FLOAT 16/06/16	BBB	4	100,10	100,99	-34	-2199	2	-2163
DE0001134468	BUND 6% 20/06/16	AAA	0	100,28	100,33	-11	-110	25	-74
XS0508676417	CS FLOAT 22/06/16	BBB	0	99,55	100,65	1124	-986	1159	-950
NL0009056563	RBS ZC 26/06/16	BBB+	9	99,95	0,00	80		115	
IT0004618499	DEXIA 28/06/16	BBB-	13	99,96	100,09	80	-107	115	-71
IT0004618507	DEXIA 3,6% 28/06/16	BBB-	73	100,18	100,25	92	-6	127	30
XS0786583046	MS 29/06/16	BBB+	4	99,91	0,00	127		162	
IT0004616014	UCG FLOAT 30/06/16	BBB	478	100,12	0,00	51		86	
IT0004614696	ISP FLOAT 30/06/16	BBB	5	100,02	0,00	11		46	
XS0515004157	CREDIT AGR FLOAT 30/06/16	A	17	99,80	100,53	306	-666	341	-630
IT0004727662	ISP 30/06/16	BBB	20	99,91	100,58	122	-752	158	-717
IT0004727613	BNL STEP 30/06/16	BBB-	18	100,30	100,32	22	-4	58	32
IT0004728066	BNL FLOAT 30/06/16	BBB-	6	100,01	100,03	22	-5	57	30
XS0516340121	BEI STEP 30/06/16	AAA	5	100,04	0,00	197		232	
IT0004518715	CCT FLOAT 01/07/16	BBB-	3.028	100,04	100,04	-21	-25	14	10
IT0004727167	ISP FLOAT 04/07/16	BBB	43	100,05	0,00	18		53	
XS0787655009	ISP 4,5% 04/07/16	BBB	21	100,38	0,00	1		36	
DE0001135309	BUND 4% 04/07/16	AAA	393	100,37	100,40	-35	-73	-1	-38
IT0004931355	ISP 1,75% 10/07/16	BBB	12	100,17	0,00	11		45	
IT0004931249	ISP 2,2% 10/07/16	BBB	28	100,21	0,00	17		51	
NL0009487461	RBS 09/07/16	BBB+	0	100,46	0,00	269		303	
IT0004821499	MB 4,45% 13/07/16	BBB-	11	100,46	100,48	26	6	59	40
XS0630398534	BEI 2,875% 15/07/16	AAA	1	100,36	100,51	-25	-150	8	-117
US298785FQ48	BEI 2,125% 15/07/16 in USD	AAA	6	100,11	100,30	110	-67		
XS0640461793	BNP 20/07/16	A	36	100,42	0,00	-24		9	
XS0258132272	BEI IL 21/07/16	AAA	14	99,96	100,04	30	-30	62	2
XS0133144898	ITA 5,75% 25/07/16	BBB-	3	100,79	100,93	18	-75	49	-44
XS0618580590	BEI FLOAT 27/07/16	AAA	50	100,03	100,05	-20	-34	11	-3
IT0004739782	ISP FLOAT 29/07/16	BBB	2	100,13	100,16	21	1	52	32
GB00B6HZ2927	RBS FLOAT 29/07/16	BBB+	0	100,33	100,46	92	5	123	36
IT0004019581	BTP 3,75% 01/08/16	BBB-	809	100,65	100,66	-24	-33	6	-3
ES00000123W5	BONOS 3,3% 30/07/16	BBB	201	100,56	100,60	-17	-38	14	-8
IT0004620867	UCG FLOAT 30/07/16	BBB	151	100,33	0,00	30		60	
IT0004939119	BNL 2% 31/07/16	BBB-	6	100,28	100,31	25	7	56	37
IT0004826837	ISP FLOAT 01/08/16	BBB	28	100,75	101,01	14	-138	44	-108
IT0004747538	ISP 05/08/16	BBB	2	100,04	100,74	76	-323	106	-293
IT0004940026	ISP 2,35% 07/08/16	BBB	36	100,38	0,00	24		53	
IT0004825763	MPS 4,45% 06/08/16	B-	148	100,49	100,59	171	117	201	147
IT0004940042	ISP 2,7% 07/08/16	BBB	50	100,44	0,00	25		55	
IT0004937816	DB 2,5% 08/08/16	BBB	31	100,33	100,45	66	1	95	30
IT0004825714	MPS 4,6% 06/08/16	B-	20	100,52	100,62	170	116	199	145
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	425	99,97	100,03	68	34		
IT0004743875	MB 3,7% 16/08/16	BBB-	0	100,70	0,00	24		53	
IT0005044976	CTZ ZC 30/08/16	BBB-	945	100,06	100,07	-26	-28	1	-1
IT0004841513	ISP STEP 31/08/16	BBB	8	101,13	0,00	32		59	
XS0811450757	MB 12/09/16	BBB-	7	100,57	100,66	22	-9	48	16
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	44	101,14	101,26	88	44	19	-26
IT0004682107	BTP IL 15/09/16	BBB-	588	100,82	100,87	-71	-87	-46	-62
IT0004761950	BTP 4,75% 15/09/16	BBB-	985	101,43	101,44	-30	-34	-5	-9
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	101,31	101,34	25	15	50	40
IT0004953359	ISP 2,5% 18/09/16	BBB	82	100,66	0,00	26		50	
IT0004953367	ISP 2,2% 18/09/16	BBB	64	100,57	0,00	26		51	
XS0619513269	GBLB 23/09/16	BBB-	399	99,55	99,70	148	98	172	122
IT0004849276	UCG 4,25% 28/09/16	BBB	26	101,28	0,00	24		47	
NL0009537851	RBS STEP 30/09/16	BBB+	8	101,24	101,48	43	-30	66	-6
IT0004632862	UBI STEP 30/09/16	BBB-	250	100,94	0,00	20		43	
IT0004759632	BNL FLOAT 30/09/16	BBB-	0	100,08	100,14	12	-7	35	16
IT0004638653	UCG FLOAT 30/09/16	BBB	541	100,67	100,71	29	16	52	40
NL0009061357	RBS 4,3% 08/10/16	BBB+	65	101,40	0,00	31		53	
XS0615801742	MB 4,625% 11/10/16	BBB-	40	101,59	101,70	16	-14	37	8
IT0004640212	UBI FLOAT 13/10/16	BBB-	8	100,55	0,00	37		59	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	180	100,17	100,24	77	57	3	-17
XS0679564947	BNP 14/10/16	A	62	99,93	0,00	19		41	
XS0272359489	BEI 3,875% 15/10/16	AAA	35	101,56	101,58	-31	-36	-10	-15
IT0004960057	ISP 2,6% 16/10/16	BBB	10	100,86	100,94	28	7	49	28
IT0004960040	ISP 2,3% 16/10/16	BBB	30	100,75	0,00	28		49	
IT0001267217	ISP 19/10/16	BBB	2	101,84	0,00	59		80	
IT0004851728	UBI STEP 19/10/16	BBB-	7	101,89	102,28	47	-53	68	-32
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	26.146	101,01	101,02	131	129	151	149
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	50	100,03	100,13	-8	-33	13	-13
FR0000187361	OAT 5% 25/10/16	AA	255	102,17	102,19	-49	-53	-29	-33
XS0909787300	VOLKS 1% 26/10/16	BBB+	13	100,28	100,48	30	-21	50	-1
IT0006716317	RBS 26/10/16	BBB+	8	100,00	109,49	36	-2012	56	-1991

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XS0272770396	GE 4,125% 27/10/16	AA-	52	101,69	101,80	-11	-37	9	-17
IT0004644602	UCG FLOAT 29/10/16	BBB	361	100,90	0,00	29		49	
ES00000123J2	BONOS 4,25% 31/10/16	BBB	10	101,86	101,87	-26	-31	-7	-11
XS0550667876	CS STEP 29/10/16	BBB	50	100,17	0,00	224		244	
IT0004532187	ISP FLOAT 30/10/16	BBB	530	100,88	100,93	25	13	44	32
IT0004963663	BNL FLOAT 31/10/16	BBB-	14	100,28	100,35	13	-4	33	16
XS0463509959	A2A 4,5% 02/11/16	BBB-	225	101,79	101,90	18	-7	37	12
IT0003745400	ISP 4,1% 02/11/16	BBB	26	101,56	0,00	33		52	
IT0005053456	MPS 1,1% 03/11/16	B-	79	99,61	99,71	204	180	224	199
IT0006716580	HSBC 04/11/16	A	6	99,90	0,00	24		43	
IT0006716762	RBS 04/11/16	BBB+	29	100,01	0,00	33		52	
IT0004767049	ISP FLOAT 04/11/16	BBB	17	101,65	0,00	13		32	
IT0004960826	BTP 2,75% 15/11/16	BBB-	252	101,35	101,38	-25	-31	-7	-14
IT0004965841	MPS 3% 18/11/16	B-	158	100,44	100,54	202	181	220	198
IT0004854623	MPS 4,1% 19/11/16	B-	20	100,95	101,05	203	182	220	199
IT0004851710	UBI FLOAT 23/11/16	BBB-	8	101,14	101,53	25	-57	41	-40
XS0467864160	ISP 3,75% 23/11/16	BBB	98	101,72	101,79	11	-4	27	13
IT0004967383	UCG 2,3% 29/11/16	BBB	751	101,02	101,08	21	9	37	25
XS0551319964	NORDEA STEP 30/11/16	AA-	12	101,17	0,00	12		28	
IT0004776438	BNL 30/11/16	BBB-	19	100,85	101,89	27	-180	43	-164
IT0004874399	CCT 3% 01/12/16	BBB-	3	99,04	101,32	499	33	515	48
IT0004967276	MPS 2,8% 02/12/16	B-	596	100,05	100,16	270	247	285	263
IT0004866361	ISP 3,25% 04/12/16	BBB	83	101,54	101,62	20	4	35	20
IT0004774995	ISP FLOAT 05/12/16	BBB	6	101,77	101,94	11	-22	27	-6
IT0006717141	HSBC 03/12/16	A	19	99,85	0,00	30		45	
IT0006506007	BEI ZC 06/12/16	AAA	71	100,01	100,11	-2	-21	13	-5
IT0001288155	UCG STEP 09/12/16	BBB	5	137,79	137,90	29	14	44	29
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	49	100,17	100,28	80	59	2	-19
IT0006709056	BAR FLOAT 15/12/16	BBB-	7	100,00	100,39	14	-59	28	-44
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	261	101,23	101,27	81	73	3	-4
IT0004987191	BTP 1,5% 15/12/16	BBB-	438	100,92	100,97	-22	-31	-8	-16
XS1004918774	UCG 2,25% 16/12/16	BBB	67	101,18	101,23	5	-5	19	10
XS0460430142	ISP 18/12/16	BBB	331	100,96	101,04	23	9	37	23
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB	396	100,50	101,35	158	3	172	17
IT0004296833	UCG 21/12/16	BBB	23	101,08	0,00	99		113	
IT0004654171	ISP FLOAT 21/12/16	BBB	10	100,88	0,00	39		53	
IT0006721630	SOC GEN 22/12/16	A	0	99,75	100,06	45	-11	59	3
IT0006717349	RBS 23/12/16	BBB+	7	101,27	0,00	69		83	
IT0004555576	ISP FLOAT 23/12/16	BBB	163	101,45	0,00	23		37	
IT0004781362	ISP FLOAT 28/12/16	BBB	47	103,14	103,31	10	-20	23	-6
XS0712970127	BNP 29/12/16	A	103	99,90	0,00	17		31	
XS0713839206	BNP 29/12/16	A	5	99,76	99,99	42	2	55	15
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.242	101,33	101,36	20	14	33	28
IT0004974322	ISP 1,8% 30/12/16	BBB	6	100,89	101,02	24	2	38	16
DE0001135317	BUND 3,75% 04/01/17	AAA	20	102,52	102,57	-53	-60	-40	-47
IT0006717331	RBS 04/01/17	BBB+	13	100,13	100,49	5	-56	18	-43
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	9	102,43	102,57	90	67	10	-12
IT0004872765	ISP 18/01/17	BBB	67	101,70	102,08	76	17	88	29
DE000A0T5X07	DEUT TEL 6% 20/01/17	BBB+	1	103,73	103,93	9	-21	20	-9
XS0441736625	BEI FLOAT 27/01/17	AAA	449	100,25	100,27	-38	-41	-27	-30
XS0284728465	GS FLOAT 30/01/17	BBB+	13	100,08	100,10	-10	-13	1	-2
IT0004874985	UBI STEP 31/01/17	BBB-	39	102,32	102,61	48	5	59	16
IT0004887276	UCG 31/01/17	BBB	611	100,01	100,06	13	5	23	16
XS0564046786	RBS 31/01/17	BBB+	168	99,46	0,00	96		107	
ES00000120J8	BONOS 3,8% 31/01/17	BBB	56	102,65	102,68	-21	-25	-10	-14
IT0004669575	UCG FLOAT 31/01/17	BBB	763	101,59	101,65	23	14	34	25
XS0549765856	BAR FLOAT 31/01/17	BBB-	3	100,03	0,00	94		105	
IT0004886286	BNL FLOAT 31/01/17	BBB-	4	100,79	100,90	9	-8	20	3
IT0004882764	ISP 31/01/17	BBB	3	99,44	99,94	85	9	96	20
IT0004164775	BTP 4% 01/02/17	BBB-	969	102,77	102,78	-18	-19	-8	-9
IT0004672199	ISP IL 03/02/17	BBB	17	100,50	0,00	33		44	
IT0004983661	MPS 2,5% 03/02/17	B-	253	99,92	100,02	262	247	272	257
IT0004983612	MPS 03/02/17 in USD	B-	6	98,98	99,11	392	372	312	292
IT0004983554	MPS 2,75% 03/02/17	B-	122	100,10	100,20	259	244	270	255
IT0004785314	ISP FLOAT 06/02/17	BBB	138	102,60	0,00	17		28	
IT0004983059	ISP 1,75% 10/02/17	BBB	28	101,01	101,15	28	8	38	18
IT0006515628	BEI 2,53734% 20/02/17	AAA	22	36,70	37,08	42	-97	51	-88
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	5	102,63	102,70	-46	-55	-36	-46
IT0004677008	ISP 21/02/17	BBB	18	99,23	99,49	108	71	117	80
DE000A1C92S3	METRO 4,25% 22/02/17	BBB-	2	102,32	103,56	100	-65	110	-56
IT0004991987	MPS 3,75% 24/02/17	B-	22	100,83	100,93	258	244	267	253
IT0005089955	CTZ ZC 27/02/17	BBB-	1.939	100,13	100,15	-18	-20	-9	-11
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	370	99,68	99,75	43	34	52	43
IT0004690092	UCG FLOAT 28/02/17	BBB	41	102,29	102,38	26	14	35	23
IT0004680804	UCG FLOAT 28/02/17	BBB	310	102,10	0,00	27		35	
IT0004992274	BNL FLOAT 28/02/17	BBB-	1	100,29	100,45	26	4	34	13

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IT0004584204	CCT FLOAT 01/03/17	BBB-	1.643	100,25	100,26	-11	-12	-2	-3
XS0212843352	GS 02/03/17	BBB+	19	100,20	100,34				
IT0004793789	ISP FLOAT 02/03/17	BBB	65	102,20	102,27	10	1	19	9
XS0490739686	BEI 3,125% 03/03/17	AAA	21	102,61	102,71	-35	-48	-27	-40
XS0213927667	ISP FLOAT 03/03/17	BBB	30	99,92	99,98	11	3	19	11
IT0004682545	ISP STEP 03/03/17	BBB	235	103,00	103,88	19	-94	27	-85
IT0004572811	ISP FLOAT 04/03/17	BBB	24	101,20	0,00	41		49	
IT0004882962	MPS FLOAT 04/03/17	B-	148	100,20	100,39	269	243	277	251
IT0004992282	ISP 1,5% 10/03/17	BBB	12	100,93	101,10	28	7	36	14
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	102	100,58	100,78	100	74	17	-9
IT0004992662	MPS 2,75% 21/03/17	B-	68	100,01	100,04	273	270	281	277
IT0004992209	MPS 3% 21/03/17	B-	22	100,21	100,29	273	263	280	270
IT0004992779	MPS 2,65% 21/03/17	B-	118	99,93	99,95	274	271	281	278
IT0004992613	MPS 2,5% 21/03/17	B-	380	99,76	99,79	280	276	287	284
XS0764640149	FCA 7% 23/03/17	BB-	133	104,72	104,99	106	74	113	81
IT0004979081	UCG 2% 27/03/17	BBB	156	101,47	101,50	20	16	26	23
IT0005001984	BNL 1,35% 25/03/17	BBB-	12	100,95	0,00	18		25	
IT0006718750	RBS 28/03/17	BBB+	19	101,31	102,09	140	45	147	51
IT0004896178	UCG 28/03/17	BBB	552	99,81	99,86				
XS0736025056	ISP IL 30/03/17	BBB	2	101,00	102,30	176	20	183	26
XS0750403429	BNP FLOAT 30/03/17	A	65	100,59	0,00	10		17	
IT0004695018	ISP STEP 31/03/17	BBB	110	103,36	103,49	22	7	28	13
IT0004689755	MB FLOAT 31/03/17	BBB-	1.419	102,30	102,36	33	26	39	32
IT0004694086	ISP 31/03/17	BBB	155	100,40	101,12				
IT0004804933	ISP FLOAT 03/04/17	BBB	31	102,85	103,18	32	-6	38	0
IT0004800915	ISP FLOAT 03/04/17	BBB	109	102,07	102,24	14	-7	20	0
XS0592626880	DB 06/04/17	BBB	13	99,63	100,01	47	2	53	7
IT0005001406	ISP 1,4% 09/04/17	BBB	18	100,84	101,17	41	3	47	8
XS0596124767	ISP IL 13/04/17	BBB	40	100,64	0,00				
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	65	100,00	100,10	87	76	3	-8
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	8	103,02	103,11	-5	-15	0	-10
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	15.232	102,01	102,03	40	37	45	42
ES0000012412	BONOS 2,1% 30/04/17	BBB	51	102,08	102,11	-18	-21	-14	-17
IT0004809551	MPS 5% 30/04/17	B-	16	102,01	102,11	275	264	279	268
IT0004708472	UCG FLOAT 29/04/17	BBB	470	102,91	102,98	28	21	32	25
XS0605994242	MB 29/04/17	BBB-	257	100,00	100,03	12	9	16	13
IT0004809585	MPS 4,4% 30/04/17	B-	30	101,47	101,57	276	265	280	269
XS0763010344	BNP FLOAT 30/04/17	A	8	99,80	100,79	95	-14	99	-10
GB00B6HZ5375	RBS IL 29/04/17	BBB+	0	100,95	0,00				
IT0004793474	BTP 4,75% 01/05/17	BBB-	456	104,49	104,50	-16	-17	-12	-13
IT0004703952	ISP STEP 03/05/17	BBB	127	103,62	103,63	33	32	37	36
NL0009403229	RBS 03/05/17	BBB+	2	99,49	99,84	69	30	73	34
IT0004812142	UCG 4% 09/05/17	BBB	130	103,43	103,50	31	24	35	28
IT0005012635	MPS 2,6% 12/05/17	B-	112	99,84	99,93	277	267	281	271
IT0005012536	MPS 2,5% 12/05/17	B-	375	99,76	99,86	276	265	279	268
IT0005012403	MPS 2% 12/05/17	B-	96	99,31	99,41	275	264	278	267
IT0005010415	ISP 1,2% 15/05/17	BBB	25	100,80	101,14	35	0	38	3
IT0005023459	BTP 1,15% 15/05/17	BBB-	181	101,24	101,25	-16	-17	-13	-14
XS0300196879	ISP FLOAT 18/05/17	BBB	20	99,85	99,91	16	9	19	12
IT0004713852	UCG FLOAT 20/05/17	BBB	93	101,74	0,00	-23		-20	
IT0004838287	BNL 23/05/17	BBB-	25	99,90	100,19	114	84	116	86
IT0006719469	RBS STEP 26/05/17	BBB+	48	104,46	0,00	99		102	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	27	104,13	104,20	90	83	4	-3
IT0004717333	ISP STEP 31/05/17	BBB	217	103,90	104,23	35	3	37	5
IT0004920374	BNL 31/05/17	BBB-	26	99,54	99,78	50	26	52	28
XS0775206351	MS FLOAT 31/05/17	BBB+	10	99,45	0,00	56		58	
IT0004703317	BP 31/05/17	BB-	221	102,95	103,01	125	119	127	121
XS0620627033	ISP 31/05/17	BBB	18	99,95	100,15	27	7	29	9
IT0004713787	MB FLOAT 31/05/17	BBB-	1.761	103,13	103,21	31	23	33	25
IT0004820426	BTP 4,75% 01/06/17	BBB-	590	104,87	104,87	-14	-14	-12	-12
GB00B6HZ3S81	RBS 4,7% 02/06/17	BBB+	1	103,88	0,00	79		81	
GB00B6HZ3R74	RBS 02/06/17	BBB+	13	99,32	99,76	69	24	70	26
EU000A1G0BF3	EFSS 0,75% 05/06/17	AA	3	101,12	101,16	-36	-40	-34	-38
IT0004814098	ISP FLOAT 05/06/17	BBB	4	102,50	102,89	22	-16	23	-15
US465410BS63	ITA 5,375% 12/06/17 in USD	BBB-	300	103,97	104,22	143	119	55	31
XS0305093311	FCA 5,625% 12/06/17	BB-	680	104,36	104,56	131	112	132	114
US298785FW16	BEI 1,625% 15/06/17 in USD	AAA	42	100,47	100,82	116	82	28	-5
XS0626808223	GE FLOAT 15/06/17	AA-	156	100,75	100,81	-27	-33	-26	-31
XS0626808496	GE 3,625% 15/06/17	AA-	128	103,81	103,87	-6	-12	-5	-10
IT0004809809	CCT FLOAT 15/06/17	BBB-	652	102,61	102,62	-42	-43	-40	-41
IT0005024275	MPS 1,9% 16/06/17	B-	10	99,06	99,14	283	275	284	276
XS0306644344	ENEL 5,25% 20/06/17	BBB	13	105,37	105,56	11	-6	13	-5
IT0006714858	BAR FLOAT 26/06/17	BBB-	2	101,03	0,00	148		149	
IT0004931371	BNL 28/06/17	BBB-	21	99,43	99,50	54	47	55	49
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	13	100,17	101,28	84	-19	85	-18
XS0789997649	ISP FLOAT 29/06/17	BBB	3	103,02	0,00	42		43	

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ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
XS0791302143	BNP FLOAT 29/06/17	A	5	98,90	99,88	104	11	105	13
XS0789291548	BNP FLOAT 29/06/17	A	10	101,12	0,00	1		3	
IT0004614654	ISP 30/06/17	BBB	10	102,49	0,00	42		44	
IT0004611932	ISP FLOAT 30/06/17	BBB	433	99,90	99,98	12	4	13	6
IT0004725914	UCG FLOAT 30/06/17	BBB	189	103,01	0,00	33		34	
IT0006715483	BAR 30/06/17	BBB-	79	99,95	100,00	11	6	13	8
IT0005021214	MPS 2% 30/06/17	B-	88	99,06	99,27	289	269	291	271
IT0005021131	MPS 2% 30/06/17	B-	46	99,06	99,16	289	280	291	281
IT0005021099	MPS 2% 30/06/17	B-	28	99,06	99,16	289	280	291	281
IT0005025363	ISP 1% 03/07/17	BBB	2	100,66	101,09	39	-1	40	1
IT0004816499	MPS 3,9% 02/07/17	B-	11	101,06	101,16	290	280	291	282
DE0001135333	BUND 4,25% 04/07/17	AAA	3	105,19	105,24	-51	-55	-49	-53
IT0004727274	ISP 4,1% 04/07/17	BBB	228	104,12	104,15	29	26	30	28
XS0787655181	ISP FLOAT 04/07/17	BBB	25	103,55	103,98	23	-15	25	-14
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	78	105,76	105,97	38	20	40	22
XS0514557973	ISP 12/07/17	BBB	14	101,75	0,00	41		43	
IT0006715608	BAR FLOAT 17/07/17	BBB-	3	98,72	100,00	158	42	160	43
IT0005026148	MPS 1,35% 18/07/17	B-	31	98,26	98,36	293	284	295	286
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	20	0,00	98,90		315		
IT0005026247	MPS 1,55% 18/07/17	B-	16	98,48	98,58	293	284	295	286
IT0004723893	BP 21/07/17	BB-	40	103,05	103,20	129	116	130	117
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB	24	101,92	103,06	213	113	215	115
XS0554704303	GBLB0 Rbs 25/07/17	BBB	169	98,39	98,88	157	113	159	115
XS0754809548	BEI FLOAT 27/07/17	AAA	25	100,66	101,10	-47	-85	-46	-84
IT0004738081	UCG IL 29/07/17	BBB	20	103,48	0,00	104		106	
IT0005029100	ISP 1% 31/07/17	BBB	16	100,70	101,14	39	2	41	3
IT0005026320	DB 1,25% 30/07/17	BBB	8	100,23	100,80	105	55	106	57
IT0004984198	UCG 2% 31/07/17	BBB	641	101,98	102,01	29	26	30	27
DE000UB2F5S4	UBS 4% 31/07/17	A	20	103,41	104,24	102	33	103	34
IT0004826449	ISP 31/07/17	BBB	5	103,26	0,00	-230		-229	
IT0004827439	UCG 31/07/17	BBB	366	99,43	99,55	49	39	51	40
ES0000012783	BONOS 5,5% 30/07/17	BBB	161	106,53	106,60	-13	-19	-11	-17
IT0004740350	UCG FLOAT 31/07/17	BBB	82	103,15	103,28	37	26	39	28
IT0004841273	ISP 5,15% 01/08/17	BBB	31	105,54	105,95	36	2	37	4
IT0004826852	ISP FLOAT 01/08/17	BBB	12	104,30	104,75	25	-13	27	-11
IT0004619364	ISP FLOAT 03/08/17	BBB	502	103,10	103,24	33	22	35	23
IT0004745581	ISP 4,2% 03/08/17	BBB	18	104,44	104,89	38	1	39	2
XS0530879658	BOA ML 4,625% 07/08/17	BBB+	50	105,39	105,45	5	0	6	1
IT0004839020	MB 10/08/17	BBB-	10	101,66	102,06	34	1	36	2
US298785GN08	BEI 1% 17/08/17 in USD	AAA	22	100,08	100,16	93	87	2	-4
XS0649519716	BEI ZC 24/08/17	AAA	90	99,81	0,00	16		17	
IT0005126989	CTZ ZC 30/08/17	BBB-	932	100,14	100,14	-11	-12	-10	-10
XS0525459433	RBS 31/08/17	BBB+	78	99,43	100,11	61	6	62	7
IT0004626914	ISP FLOAT 01/09/17	BBB	528	103,45	105,97	22	-170	24	-168
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	45	99,77	99,91	94	82	3	-9
IT0004628050	ISP FLOAT 03/09/17	BBB	74	103,19	104,89	44	-86	46	-84
US500769FG49	KFW 0,875% 05/09/17 in USD	AAA	65	99,89	100,58	96	41	5	-50
IT0004842701	ISP 5% 11/09/17	BBB	85	105,69	106,03	50	25	52	26
IT0004842719	ISP FLOAT 12/09/17	BBB	10	104,19	104,20	29	29	31	30
IT0004750268	ISP 5,4% 12/09/17	BBB	4	106,31	106,77	43	9	44	10
IT0004842685	ISP 5% 12/09/17	BBB	111	105,70	105,99	51	29	52	30
IT0004750615	UCG 13/09/17	BBB	2.226	99,46	99,50	42	39	44	41
IT0004842677	ISP 5% 13/09/17	BBB	6	105,69	106,15	52	18	54	19
US298785FY71	BEI 1,125% 15/09/17 in USD	AAA	99	100,18	100,26	98	92	6	0
IT0005039349	MPS 1,35% 15/09/17	B-	73	97,97	98,07	297	289	299	291
XS1028546916	BEI 0,5% 15/09/17	AAA	2	101,13	101,18	-38	-41	-36	-40
AT0000A06P24	AUSTRIA 4,3% 15/09/17	AA+	83	106,15	106,21	-46	-51	-45	-49
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	148	98,05	98,30	372	352	280	260
IT0004085210	BTP IL 15/09/17	BBB-	356	103,36	103,38	45	43	46	45
IT0005040727	ISP 16/09/17	BBB	30	99,61	100,35	37	-20	39	-19
IT0005040719	ISP 17/09/17	BBB	10	99,61	0,00	37		39	
XS0542522692	ATLANTIA 3,375% 18/09/17	BBB+	50	104,20	104,58	12	-16	13	-15
XS0617319032	GBLB FLOAT 18/09/17	BBB	67	97,81	98,35	183	140	185	141
IT0004755119	UCG FLOAT 21/09/17	BBB	29	99,92	100,41	67	29	68	30
IT0004739576	MPS 29/09/17	B-	144	101,08	101,24	357	345	359	346
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	101,61	0,00	97		98	
XS0525426184	RBS 30/09/17	BBB+	55	99,44	100,13	58	6	59	7
IT0004846579	MPS 4,9% 01/10/17	B-	20	102,44	102,54	301	294	303	295
NL0009560010	RBS STEP 30/09/17	BBB+	1	102,94	0,00	78		79	
NL0009560002	RBS 30/09/17	BBB+	36	99,33	0,00	51		52	
IT0004762586	UCG 30/09/17	BBB	1.979	100,45	100,54	39	32	40	33
IT0004849300	ISP 4,8% 03/10/17	BBB	63	105,87	106,33	38	5	39	6
IT0004633993	ISP FLOAT 04/10/17	BBB	181	103,17	103,56	37	8	38	10
IT0004849318	ISP 4,8% 05/10/17	BBB	49	105,87	106,34	39	6	41	7
IT0004849334	ISP FLOAT 05/10/17	BBB	93	104,46	104,68	27	11	28	12
IT0004760648	ENI FLOAT 11/10/17	BBB+	29	103,38	103,58	-4	-18	-2	-17
IT0004760655	ENI 4,875% 11/10/17	BBB+	240	106,45	106,49	11	8	12	10

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ISIN	Descrizione	Rating	Volume medio 5g	Best Bid	Best Ask	YTM Bid	YTM Ask	YTM Bid vs RF	YTM Ask vs RF
IT0005043002	MPS 1,3% 13/10/17	B-	20	97,72	97,82	302	295	304	296
IT0005043150	MPS 1,3% 13/10/17	B-	18	97,72	97,82	302	295	304	296
IT0005043168	MPS 1,3% 13/10/17	B-	2	97,72	97,82	302	295	304	296
DE000A1RET15	KFW 0,875% 13/10/17	AAA	2	101,70	101,79	-37	-43	-35	-42
IT0004652175	CCT FLOAT 15/10/17	BBB-	3.804	101,04	101,05	-30	-30	-28	-29
XS0820711132	MB IL 16/10/17	BBB-	5	101,90	0,00	69		71	
XS0308505055	BEI 4,75% 15/10/17	AAA	8	106,99	107,06	-33	-38	-32	-37
IT0004851231	ISP FLOAT 25/10/17	BBB	134	104,76	104,85	19	13	20	14
IT0004761356	MPS 27/10/17	B-	198	101,12	101,34	380	364	381	365
XS0535364680	RBS 29/10/17	BBB+	76	99,42	100,11	58	8	59	10
IT0004767577	UCG 31/10/17	BBB	1.192	101,60	101,70	47	40	48	41
IT0004854060	UCG ZC 31/10/17	BBB	328	99,29	99,46	51	39	52	40
IT0004853989	BNL 31/10/17	BBB-	93	99,65	99,78	46	37	47	38
IT0004853641	UCG STEP 31/10/17	BBB	52	104,43	0,00	125		127	
IT0004763782	UCG ZC 31/10/17	BBB	53	99,09	99,45	65	39	67	41
ES00000126V0	BONOS 0,5% 31/10/17	BBB	1	100,85	100,91	-10	-14	-9	-13
IT0004762578	UCG FLOAT 31/10/17	BBB	753	101,53	101,74	47	32	48	33
IT0004854672	BNL 31/10/17	BBB-	62	99,72	100,19	51	17	52	19
IT0004867070	BTP 3,5% 01/11/17	BBB-	1.193	105,06	105,07	-8	-9	-7	-7
IT0004643596	ISP FLOAT 04/11/17	BBB	196	103,40	103,45	35	32	37	33
IT0004853757	ISP FLOAT 05/11/17	BBB	1	103,29	103,54	29	12	31	14
IT0004854094	ISP 4% 05/11/17	BBB	107	105,10	105,57	41	9	42	10
IT0004648694	ISP 10/11/17	BBB	2	99,19	99,50	57	35	58	36
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	22.999	103,02	103,04	96	95	98	97
XS1137512312	MB 0,875% 14/11/17	BBB-	300	100,80	100,91	32	24	33	26
IT0004772676	UCG ZC 16/11/17	BBB	42	98,97	99,32	72	47	73	48
XS0835345082	MB 21/11/17	BBB-	10	102,05	102,42	36	11	38	13
IT0004868953	BNL 30/11/17	BBB-	36	99,58	99,83	39	23	41	24
XS0697341203	MB 30/11/17	BBB-	374	99,40	99,60	52	38	53	39
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	1	102,12	102,36	-29	-45	-28	-43
IT0004777121	UCG 5% 30/11/17	BBB	337	106,56	106,88	57	37	58	38
IT0004866684	BNL 30/11/17	BBB-	9	99,78	100,20	76	48	78	49
IT0004771710	MPS STEP 30/11/17	B-	92	103,01	103,18	389	378	391	379
IT0004653843	ISP 03/12/17	BBB	139	99,88	99,98	29	22	30	23
IT0004866551	BP FLOAT 06/12/17	BB-	2.702	103,69	103,77	181	175	182	177
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	15	105,16	105,99	151	98	153	100
XS0556045259	MB 07/12/17	BBB-	8	98,58	99,25	95	50	97	51
IT0004650740	ISP FLOAT 10/12/17	BBB	40	103,07	0,00	47		48	
XS0695633767	ISP 09/12/17	BBB	19	101,25	102,17	33	-27	34	-26
IT0004783046	MB ZC 12/12/17	BBB-	119	99,23	99,38	51	41	52	42
IT0005142572	MPS 1,5% 14/12/17	B-	2	97,72	97,82	304	297	305	298
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	777	99,98	100,08	101	95	6	-1
XS0558939269	BEI 2% 15/12/17 in USD	AAA	196	101,50	101,58	101	96	6	0
DE0001104628	SCHATZ 0% 15/12/17	AAA	25	100,79	100,82	-51	-53	-50	-52
IT0004776230	UCG FLOAT 19/12/17	BBB	938	101,84	101,89	40	37	42	38
IT0005021529	UCG STEP 27/12/17	BBB	248	101,25	0,00	62		64	
IT0005004855	UCG STEP 23/12/17	BBB	297	101,33	0,00	113		114	
IT0004991961	UCG STEP 28/12/17	BBB	746	102,79	102,92	62	54	64	56
IT0004873425	BNP 28/12/17	A	4	99,66	99,99	62	41	63	42
IT0004873151	BNL 28/12/17	BBB-	21	99,87	100,14	68	51	70	52
IT0004775307	DB 29/12/17	BBB	15	0,00	0,00				
IT0005002164	MPS ZC 29/12/17	B-	25	0,00	95,99		266		
IT0004974439	ISP 30/12/17	BBB	14	102,08	0,00	48		49	
IT0004660202	ISP IL 30/12/17	BBB	53	100,09	0,00	61		62	
IT0004980329	BNL FLOAT 30/12/17	BBB-	2	98,87	99,59	73	27	75	29
DE0001135341	BUND 4% 04/01/18	AAA	39	107,21	107,30	-51	-56	-50	-55
XS0484565709	BEI FLOAT 15/01/18	AAA	259	100,55	100,58	-34	-36	-33	-34
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	2	108,34	108,39	-47	-50	-46	-49
IT0005058463	ITA 0,75% 15/01/18	BBB-	814	101,33	101,35	-7	-8	-6	-7
XS0340180149	GE 5,375% 16/01/18	AA-	19	108,72	108,88	-1	-10	1	-9
IT0004669393	UCG FLOAT 18/01/18	BBB	235	104,02	104,35	68	48	69	49
XS1070681397	BP 2,375% 22/01/18	BB-	40	101,57	101,71	140	131	141	132
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	155.000	98,35	98,60	101	86	102	87
IT0005074874	BNL FLOAT 30/01/18	BBB-	10	99,75	100,09	20	0	22	1
IT0004874654	MB 31/01/18	BBB-	1.416	99,26	99,35	45	39	46	41
IT0004886781	BNL 31/01/18	BBB-	23	98,91	99,74	66	16	67	17
IT0004273493	BTP 4,5% 01/02/18	BBB-	257	107,58	107,61	-5	-7	-4	-6
IT0004887508	ISP FLOAT 08/02/18	BBB	1	102,14	102,65	33	3	34	4
IT0004689912	MPS 5% 09/02/18	B-	50	107,55	107,66	49	43	50	44
IT0004983125	ISP 10/02/18	BBB	30	101,68	0,00	50		51	
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	30	102,00	102,70	218	177	120	79
IT0004794142	ENEL 4,875% 20/02/18	BBB	760	108,08	108,10	16	14	17	16
IT0004794159	ENEL FLOAT 20/02/18	BBB	167	104,91	105,00	-14	-19	-13	-18
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BB-	215	109,25	109,49	69	56	70	57
IT0005085185	MPS 1,9% 23/02/18	B-	63	98,05	98,19	307	298	308	300
IT0004884794	MB FLOAT 25/02/18	BBB-	10	101,01	101,20	54	43	55	44

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IT0004889165	BP 27/02/18	BB-	4.138	100,25	100,31	126	123	128	124
IT0004892672	BNL IL 28/02/18	BBB-	91	99,35	100,26	86	33	87	34
IT0004890361	MB 28/02/18	BBB-	23	100,60	100,96	56	35	57	37
GB00B6419477	BAR 28/02/18	BBB-	49	100,72	101,42	19	-21	20	-20
IT0004796451	ISP STEP 06/03/18	BBB	44	107,00	107,95	70	18	71	20
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	35	111,47	111,76	77	62	78	63
IT0004990971	ISP 10/03/18	BBB	44	101,74	0,00				
IT0001215158	BNL 5,7% 12/03/18	BBB-	42	109,63	0,00	25		26	
XS0518184667	BEI 2,625% 15/03/18	AAA	19	105,33	105,44	-35	-41	-34	-40
XS0906420574	FCA 6,625% 15/03/18	BB-	280	108,17	108,35	191	181	192	182
XS0874839086	GE 1,625% 15/03/18	AA-	10	102,87	103,19	1	-16	3	-15
IT0004787476	UCG 6,1% 16/03/18	BBB	42	109,64	109,75	64	59	66	60
NL0009294040	RBS 23/03/18	BBB+	65	116,30	116,36	155	152	157	154
IT0004899354	BNL FLOAT 28/03/18	BBB-	1	102,86	103,86	42	-12	44	-11
IT0004899362	BNL FLOAT 28/03/18	BBB-	15	99,74	0,00	15		16	
IT0005087009	MPS 2% 31/03/18	B-	107	98,11	98,25	307	299	308	300
IT0005090326	MPS 31/03/18 in USD	B-	6	96,07	97,00	481	425	382	326
IT0005001372	ISP 09/04/18	BBB	10	99,10	0,00	49		50	
IT0004898265	ISP FLOAT 10/04/18	BBB	10	102,77	103,33	35	5	36	6
IT0004716319	CCT FLOAT 10/04/18	BBB-	5.763	101,73	101,73	-29	-29	-27	-28
IT0004806730	UCG STEP 20/04/18	BBB	41	107,91	0,00	69		70	
IT0004709892	ISP STEP 21/04/18	BBB	12	108,21	108,77	61	33	62	34
FR0010604983	OAT 4% 25/04/18	AA	162	108,46	108,50	-44	-46	-43	-45
ES00000127D6	BONOS 0,25% 30/04/18	BBB	24	100,66	100,70	-10	-12	-8	-10
IT0005105769	BNL FLOAT 30/04/18	BBB-	30	99,24	99,63	42	21	43	22
IT0004909260	BNL FLOAT 30/04/18	BBB-	24	98,70	99,42	69	31	70	32
IT0004909658	UCG IL 06/05/18	BBB	507	99,46	99,51	103	100	104	101
NL0009408970	RBS FLOAT 05/05/18	BBB+	0	100,46	0,00	117		118	
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	39	106,35	107,69	70	3	71	4
IT0005106049	BTP 0,25% 15/05/18	BBB-	282	100,58	100,60	-5	-6	-4	-5
IT0005009680	ISP 15/05/18	BBB	15	101,29	0,00				
IT0004909013	ISP FLOAT 15/05/18	BBB	260	104,04	104,29	27	14	28	16
IT0004808421	UCG 5% 21/05/18	BBB	135	108,43	108,58	67	59	68	61
XS0168881760	VOLKS 5,375% 22/05/18	BBB+	25	109,46	109,88	53	33	54	34
FR0011394345	OAT 1% 25/05/18	AA	3	102,84	102,91	-43	-46	-41	-45
IT0005022816	BNL FLOAT 30/05/18	BBB-	5	98,76	0,00	63		65	
IT0004923071	ISP FLOAT 30/05/18	BBB	12	102,46	103,03	36	8	37	9
IT0004907843	BTP 3,5% 01/06/18	BBB-	299	107,05	107,06	-3	-4	-2	-2
IT0004918543	UCG FLOAT 04/06/18	BBB	1.045	103,85	103,94	76	72	78	73
XS0779213627	ISP FLOAT 11/06/18	BBB	129	98,73	98,83	63	58	65	60
XS0170343247	ENEL 4,75% 12/06/18	BBB	56	109,18	109,38	20	11	21	12
IT0005023095	MPS 2,6% 16/06/18	B-	174	99,11	99,21	305	300	306	301
IT0005095309	MPS 1,55% 29/06/18	B-	3	96,91	97,07	310	302	311	303
DE0001135358	BUND 4,25% 04/07/18	AAA	193	110,01	110,06	-51	-53	-50	-52
XS0647264398	FCA 7,375% 09/07/18	BB-	285	110,93	111,38	200	180	201	181
XS0878567394	BEI 1% 13/07/18	AAA	400	102,59	103,20	-22	-51	-21	-50
IT0005026122	MPS 2,1% 18/07/18	B-	36	97,95	98,08	310	304	311	305
IT0004826092	UCG 5,65% 24/07/18	BBB	847	110,43	110,72	72	60	73	60
ES00000121A5	BONOS 4,1% 30/07/18	BBB	6	109,06	109,09	-10	-11	-9	-10
EU000A1G0BH9	EFSS 1,25% 31/07/18	AA	13	103,15	103,87	-20	-53	-20	-52
IT0004361041	BTP 4,5% 01/08/18	BBB-	775	109,80	109,83	-3	-4	-2	-4
XS0173501379	BMW 5% 06/08/18	A	19	110,62	110,97	11	-4	12	-3
IT0005120743	MPS 1,6% 10/08/18	B-	6	96,82	96,96	311	305	312	305
IT0004825029	UCG 5,65% 24/08/18	BBB	62	110,89	113,00	70	-18	70	-17
IT0004890882	BTP IL 15/09/18	BBB-	332	104,82	105,03	28	19	28	19
IT0005039463	MPS 1,6% 15/09/18	B-	16	96,65	96,77	313	307	313	308
IT0005039299	MPS FLOAT 15/09/18	B-	128	94,41	94,62	278	268	278	268
IT0005039323	MPS 2% 15/09/18	B-	30	97,54	97,72	312	304	313	304
FR0011568963	RENAULT 3,625% 19/09/18	BBB-	24	107,45	107,75	36	23	36	24
IT0005125551	MPS 1,6% 21/09/18	B-	44	96,55	96,60	317	314	317	315
XS1293577208	BP 2,625% 21/09/18	BB-	80	101,99	102,10	173	168	174	169
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	45	103,87	104,98	231	183	126	78
IT0004955685	MB STEP 30/09/18	BBB-	3.860	105,81	105,83	61	60	61	60
XS0692728511	BEI 2,5% 15/10/18	AAA	84	106,77	106,88	-34	-39	-34	-39
IT0005139099	BTP 0,3% 15/10/18	BBB-	2.109	100,74	100,76	-1	-2	-1	-2
XS0691801327	RABOBANK 3,5% 17/10/18	AA-	9	108,25	109,57	2	-50	2	-50
IT0001267381	UBI 20/10/18	BBB-	120	110,90	111,10	86	78	86	78
XS0695401801	ENEL 5,75% 24/10/18	BBB	50	113,40	114,17	13	-16	13	-16
IT0004922909	CCT FLOAT 01/11/18	BBB-	1.900	104,01	104,04	-23	-24	-23	-24
IT0005136434	MPS 1,6% 02/11/18	B-	47	96,36	96,51	318	311	318	311
IT0005053431	MPS 1,75% 03/11/18	B-	32	96,74	96,89	316	309	316	309
IT0005054033	MPS 1,35% 03/11/18	B-	18	95,84	95,98	315	309	315	309
XS0555977312	ISP 4% 08/11/18	BBB	33	108,89	109,22	32	20	32	20
IT0005057648	MPS 1,25% 14/11/18	B-	30	95,54	95,69	316	309	316	309
IT0005137531	MPS 1,8% 16/11/18	B-	20	96,77	96,91	318	312	318	312
IT0004763477	DB ZC 16/11/18	BBB	15	97,28	97,93	114	86	114	86

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