

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
US298785GD26	BEI 0,5% 15/08/16 in USD	AAA	70	99,99	100,01	101	-1		
IT0005044976	CTZ ZC 30/08/16	BBB-	915	100,02	100,03	-32	-39	5	-2
XS0811450757	MB 12/09/16	BBB-	5	100,20	0,00	19		55	
US298785DY99	BEI 5,125% 13/09/16 in USD	AAA	81	100,38	100,56	119	-62		
XS0452187759	ENEL 4% 14/09/16	BBB	10	100,40	100,47	33	-29	69	7
IT0004682107	BTP IL 15/09/16	BBB-	59	100,10	100,13	-28	-52	8	-16
IT0004761950	BTP 4,75% 15/09/16	BBB-	247	100,56	100,57	-30	-31	5	4
XS0736113340	BEI 1,875% 15/09/16	AAA	75	100,26	100,29	-44	-70	-8	-34
IT0004702251	MPS 4,875% 15/09/16	BBB+	0	99,42	101,18	969	-536	1005	-501
DE0001137479	SCHATZ 0% 16/09/16	AAA	98	100,06	100,09	-49	-82	-13	-46
IT0004953359	ISP 2,5% 18/09/16	BBB	40	100,26	0,00	38		73	
IT0004953367	ISP 2,2% 18/09/16	BBB	48	100,23	0,00	32		67	
XS0619513269	GBLB 23/09/16	BBB-	301	99,51	99,73	369	203	404	238
IT0004849276	UCG 4,25% 28/09/16	BBB	10	100,59	0,00	24		58	
IT0004632862	UBI STEP 30/09/16	BBB-	200	100,44	0,00	21		55	
IT0004759632	BNL FLOAT 30/09/16	BBB-	5	100,03	0,00	21		55	
IT0004638653	UCG FLOAT 30/09/16	BBB	476	100,30	100,35	38	6	72	39
NL0009537943	RBS 30/09/16	BBB+	10	100,36	0,00	64		97	
NL0009537851	RBS STEP 30/09/16	BBB+	21	100,49	0,00	101		135	
IT0004761091	ISP FLOAT 05/10/16	BBB	1	100,46	0,00	21		54	
NL0009061357	RBS 4,3% 08/10/16	BBB+	52	100,65	100,75	65	12	97	44
XS0615801742	MB 4,625% 11/10/16	BBB-	33	100,79	100,90	30	-28	62	4
XS0270800815	MS 4,375% 12/10/16	BBB+	25	100,77	100,85	22	-19	54	13
IT0004640212	UBI FLOAT 13/10/16	BBB-	15	100,28	0,00	41		73	
US298785FS04	BEI 1,25% 14/10/16 in USD	AAA	127	100,09	100,16	76	38		
XS0679564947	BNP 14/10/16	A	14	99,89	0,00	58		90	
IT0004960040	ISP 2,3% 16/10/16	BBB	46	100,39	0,00	34		65	
XS0272359489	BEI 3,875% 15/10/16	AAA	742	100,83	100,88	-28	-52	4	-20
IT0004960057	ISP 2,6% 16/10/16	BBB	26	100,45	0,00	34		65	
IT0004851728	UBI STEP 19/10/16	BBB-	6	101,04	101,32	41	-91	73	-59
XS0542591408	RABOBANK FLOAT 22/10/16	AA-	10	100,00	100,11	0	-50	31	-19
XS0877622380	BMW 1% 24/10/16	A	1	100,10	100,50	54	-127	85	-96
IT0004863608	BTP ITALIA IL 22/10/16	BBB-	10.273	100,40	100,40	231	230	263	261
FR0000187361	OAT 5% 25/10/16	AA	252	101,22	101,26	-47	-67	-16	-36
IT0006716317	RBS 26/10/16	BBB+	5	99,91	99,97	76	51	107	82
XS0909787300	VOLKS 1% 26/10/16	BBB+	9	100,16	100,52	28	-130	59	-99
XS0272770396	GE 4,125% 27/10/16	AA-	47	100,96	101,01	-10	-32	20	-1
ES00000123J2	BONOS 4,25% 31/10/16	BBB	23	101,05	101,13	-16	-46	14	-16
IT0004532187	ISP FLOAT 30/10/16	BBB	306	100,51	100,65	25	-33	55	-2
IT0004644602	UCG FLOAT 29/10/16	BBB	251	100,50	100,57	38	8	68	39
XS0550667876	CS STEP 29/10/16	BBB	11	100,55	0,00	36		66	
IT0003745400	ISP 4,1% 02/11/16	BBB	16	100,92	101,06	30	-25	61	5
XS0463509959	A2A 4,5% 02/11/16	BBB-	27	101,05	101,15	17	-22	48	8
IT0005053456	MPS 1,1% 03/11/16	B-	130	99,64	99,83	257	179	288	209
IT0004767049	ISP FLOAT 04/11/16	BBB	5	100,96	0,00	12		42	
IT0006716762	RBS 04/11/16	BBB+	13	99,92	100,00	68	35	98	66
IT0006716580	HSBC 04/11/16	A	29	99,84	0,00	65		95	
XS0690928022	BNP 09/11/16	A	30	99,14	0,00	334		363	
IT0004960826	BTP 2,75% 15/11/16	BBB-	414	100,84	100,84	-27	-28	2	1
IT0004965841	MPS 3% 18/11/16	B-	588	100,11	100,19	259	231	288	260
IT0004854623	MPS 4,1% 19/11/16	B-	84	100,42	100,68	264	176	292	204
IT0004851710	UBI FLOAT 23/11/16	BBB-	14	100,69	100,84	32	-17	60	10
XS047864160	ISP 3,75% 23/11/16	BBB	60	101,09	101,13	12	-1	40	27
FR0011857218	OAT 0,25% 25/11/16	AA	30	100,22	100,29	-46	-69	-19	-42
IT0004967383	UCG 2,3% 29/11/16	BBB	497	100,66	100,71	21	6	48	33
XS0551319964	NORDEA STEP 30/11/16	AA-	39	100,35	0,00	138		165	
IT0004865033	ISP 3% 30/11/16	BBB	3	100,85	0,00	35		62	
IT0004776438	BNL 30/11/16	BBB-	12	100,53	0,00	34		61	
IT0004874399	CCT 3% 01/12/16	BBB-	3	100,00	102,98	298	-603	325	-576
IT0004967276	MPS 2,8% 02/12/16	B-	2.710	99,50	99,65	434	387	460	414
IT0004774995	ISP FLOAT 05/12/16	BBB	5	101,15	0,00	19		46	
EU000A1G0AC2	EFSF 2,75% 05/12/16	AA	3	100,98	101,19	-18	-80	8	-53
IT0004866361	ISP 3,25% 04/12/16	BBB	81	100,98	102,19	30	-318	56	-292
IT0006717141	HSBC 03/12/16	A	39	99,82	0,00	54		80	
IT0006506007	BEI ZC 06/12/16	AAA	27	99,95	100,10	15	-29	41	-3
IT0001288155	UCG STEP 09/12/16	BBB	58	137,72	137,90	59	21	85	47
XS0468848253	BEI 3,125% 15/12/16 in USD	AAA	140	100,89	100,92	65	57	-16	-24
US298785GE09	BEI 1,125% 15/12/16 in USD	AAA	1	100,13	100,18	75	60	-6	-21
IT0004987191	BTP 1,5% 15/12/16	BBB-	386	100,61	100,63	-19	-24	6	1
DE0001137487	SCHATZ 0% 16/12/16	AAA	34	100,21	100,23	-58	-63	-34	-38
XS0543567571	RBS 17/12/16	BBB+	15	99,05	0,00	276		300	
XS0460430142	ISP 18/12/16	BBB	387	100,62	100,65	33	25	57	49
XS0607790077	GBLB Depfa FLOAT 20/12/16	BBB	252	99,66	100,44	341	132	366	157
IT0004296833	UCG 21/12/16	BBB	17	100,82	100,98	78	37	102	61
IT0006721630	SOC GEN 22/12/16	A	0	99,31	100,31	183	-81	207	-57
IT0004555576	ISP FLOAT 23/12/16	BBB	50	101,00	0,00	23		47	
IT0006717349	RBS 23/12/16	BBB+	15	100,78	0,00	96		120	

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IT0004781362	ISP FLOAT 28/12/16	BBB	28	102,16	0,00	20		43	
XS0712970127	BNP 29/12/16	A	58	99,82	0,00	45		68	
IT0004659758	UBI FLOAT 30/12/16	BBB-	1.557	100,91	100,98	25	8	48	31
IT0004974322	ISP 1,8% 30/12/16	BBB	20	100,58	0,00	35		58	
IT0006717331	RBS 04/01/17	BBB+	17	100,02	100,20	37	-6	59	16
DE0001135317	BUND 3,75% 04/01/17	AAA	65	101,80	101,86	-57	-70	-34	-47
US298785EA05	BEI 4,875% 17/01/17 in USD	AAA	35	101,85	101,86	67	65	-16	-18
IT0004872765	ISP 18/01/17	BBB	187	101,18	102,95	87	-283	108	-263
XS0480133338	RBS 4,875% 20/01/17	BBB+	25	102,23	102,29	2	-11	22	10
DE000A1EWEK3	KFW FLOAT 26/01/17	AAA	4	100,13	100,26	-27	-54	-7	-35
XS0441736625	BEI FLOAT 27/01/17	AAA	675	100,26	100,34	-54	-71	-34	-51
ES0000012038	BONOS 3,8% 31/01/17	BBB	45	101,96	102,03	-20	-34	-1	-15
XS0564046786	RBS 31/01/17	BBB+	5	99,90	100,10	35	-5	55	14
IT0004887276	UCG 31/01/17	BBB	295	99,94	100,00	27	15	46	34
IT0004669575	UCG FLOAT 31/01/17	BBB	555	101,08	101,09	42	40	61	59
IT0004874985	UBI STEP 31/01/17	BBB-	56	101,63	101,83	63	23	82	42
IT0004164775	BTP 4% 01/02/17	BBB-	1.199	102,06	102,07	-21	-22	-2	-3
IT0004672199	ISP IL 03/02/17	BBB	31	100,38	100,56	46	10	65	29
IT0004983554	MPS 2,75% 03/02/17	B-	56	99,81	100,00	314	275	333	294
IT0004983612	MPS 03/02/17 in USD	B-	21	99,03	99,16	463	436	380	353
IT0004983661	MPS 2,5% 03/02/17	B-	737	98,97	99,16	463	423	482	442
IT0004785314	ISP FLOAT 06/02/17	BBB	49	101,90	102,10	21	-18	39	0
IT0004983059	ISP 1,75% 10/02/17	BBB	42	100,68	100,88	43	5	61	23
IT0006515628	BEI 2,53734% 20/02/17	AAA	86	36,23	36,74	75	-175	92	-157
AT0000A0GLY4	AUSTRIA 3,2% 20/02/17	AA+	6	102,02	102,11	-50	-66	-32	-48
XS0729798263	BNP 20/02/17	A	0	99,05	100,03	177	-6	194	12
IT0004677008	ISP 21/02/17	BBB	0	99,10	100,10	166	-18	184	-1
IT0004991987	MPS 3,75% 24/02/17	B-	21	100,28	100,61	323	263	340	280
IT0005089955	CTZ ZC 27/02/17	BBB-	1.169	100,10	100,11	-18	-19	-2	-2
XS0735543653	ISP 28/02/17 (EUR3M*3;MAX 5.75)	BBB	140	99,68	99,88	57	21	73	38
IT0004680804	UCG FLOAT 28/02/17	BBB	210	101,44	101,63	57	24	74	40
IT0004690092	UCG FLOAT 28/02/17	BBB	82	101,57	101,77	59	24	76	41
IT0004584204	CCT FLOAT 01/03/17	BBB-	2.382	100,16	100,16	-17	-17	0	0
IT0004793789	ISP FLOAT 02/03/17	BBB	64	101,64	101,85	22	-15	38	2
XS0212843352	GS 02/03/17	BBB+	14	100,16	100,30	17	-7	34	10
IT0004682545	ISP STEP 03/03/17	BBB	160	102,15	102,36	45	10	62	27
XS0213927667	ISP FLOAT 03/03/17	BBB	30	99,93	99,98	12	3	29	20
XS0490739686	BEI 3,125% 03/03/17	AAA	122	102,05	102,13	-42	-56	-26	-39
IT0004572811	ISP FLOAT 04/03/17	BBB	41	100,89	0,00	47		63	
IT0004882962	MPS FLOAT 04/03/17	B-	368	99,79	100,10	329	274	346	291
XS0754588787	UCG 4,875% 07/03/17	BBB	25	102,72	102,85	23	1	39	18
IT0004992282	ISP 1,5% 10/03/17	BBB	20	100,63	100,85	43	7	60	23
US298785FU59	BEI 1,75% 15/03/17 in USD	AAA	105	100,57	100,69	80	60	-4	-24
XS0494996043	GS 4,375% 16/03/17	BBB+	10	102,64	102,74	5	-11	21	5
IT0004992613	MPS 2,5% 21/03/17	B-	988	98,95	99,10	421	396	436	411
IT0004992779	MPS 2,65% 21/03/17	B-	672	99,00	99,18	428	398	443	413
IT0004992209	MPS 3% 21/03/17	B-	297	99,46	99,65	387	356	403	372
IT0004992662	MPS 2,75% 21/03/17	B-	220	99,34	99,96	382	281	397	296
IT0004979081	UCG 2% 27/03/17	BBB	155	100,79	101,00	76	44	91	59
IT0005001778	BNL FLOAT 25/03/17	BBB-	15	100,32	0,00	13		28	
IT0006718750	RBS 28/03/17	BBB+	30	100,71	0,00	192		206	
IT0004896178	UCG 28/03/17	BBB	186	99,70	99,82				
XS0750403429	BNP FLOAT 30/03/17	A	43	100,45	0,00	14		29	
XS0736025056	ISP IL 30/03/17	BBB	3	101,74	0,00	32		46	
IT0004694086	ISP 31/03/17	BBB	45	100,24	100,41	26	0	41	14
IT0004695018	ISP STEP 31/03/17	BBB	23	102,47	102,72	50	13	64	27
IT0004689755	MB FLOAT 31/03/17	BBB-	624	101,70	101,72	51	48	66	63
IT0004804933	ISP FLOAT 03/04/17	BBB	48	102,16	102,18	47	44	61	58
IT0004800915	ISP FLOAT 03/04/17	BBB	375	101,56	101,82	26	-13	41	2
IT0004904287	UCG FLOAT 04/04/17	BBB	30	100,49	0,00	76		91	
XS0592626880	DB 06/04/17	BBB	75	99,63	99,80	59	33	73	47
IT0005001406	ISP 1,4% 09/04/17	BBB	54	100,61	100,87	50	12	64	26
XS0596124767	ISP IL 13/04/17	BBB	8	100,69	0,00				
US298785GK68	BEI 0,875% 18/04/17 in USD	AAA	200	100,06	100,14	79	67	-6	-18
XS0503734872	RABOBANK 3,375% 21/04/17	AA-	51	102,46	102,55	-9	-21	4	-8
IT0004917958	BTP ITALIA IL 22/04/17	BBB-	12.722	101,52	101,53	23	21	35	34
FR0010415331	OAT 3,75% 25/04/17	AA	20	103,11	103,16	-54	-60	-42	-48
XS0217066801	BEI 27/04/17	AAA	33	100,63	102,17	63	-145	75	-132
GB00B6HZ5375	RBS IL 29/04/17	BBB+	17	100,03	101,90	295	43	308	55
IT0004708472	UCG FLOAT 29/04/17	BBB	197	102,15	102,34	57	31	69	43
XS0605994242	MB 29/04/17	BBB-	72	99,80	99,95	40	20	52	32
IT0005009789	BNL 1,5% 30/04/17	BBB-	1	100,96	0,00	20		33	
IT0004809551	MPS 5% 30/04/17	B-	3	101,20	101,59	334	281	346	294
IT0004793474	BTP 4,75% 01/05/17	BBB-	798	103,68	103,69	-21	-21	-8	-9
ES0000012412	BONOS 2,1% 30/04/17	BBB	125	101,72	101,77	-22	-29	-10	-16
IT0004809585	MPS 4,4% 30/04/17	B-	23	100,79	101,16	331	280	343	293

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IT0004703952	ISP STEP 03/05/17	BBB	179	102,84	103,06	46	18	58	30
XS0757385280	ISP 04/05/17	BBB	10	101,12	0,00	49		61	
IT0004808702	ISP FLOAT 04/05/17	BBB	6	101,16	101,46	24	-16	36	-4
IT0004812142	UCG 4% 09/05/17	BBB	24	102,46	102,68	74	46	86	58
IT0005012635	MPS 2,6% 12/05/17	B-	220	99,10	99,68	379	302	391	314
IT0005012403	MPS 2% 12/05/17	B-	131	98,75	98,99	366	334	377	345
IT0005012536	MPS 2,5% 12/05/17	B-	970	98,65	98,71	430	422	441	433
IT0005010415	ISP 1,2% 15/05/17	BBB	12	100,56	100,83	47	13	59	24
IT0005023459	BTP 1,15% 15/05/17	BBB-	424	101,05	101,06	-19	-21	-8	-10
EU000A1G0AK5	EFSS 2% 15/05/17	AA	5	101,57	102,38	-2	-104	9	-93
XS0300196879	ISP FLOAT 18/05/17	BBB	50	99,85	99,96	19	5	30	16
IT0004713852	UCG FLOAT 20/05/17	BBB	20	101,18	101,40	-3	-31	7	-20
IT0004838287	BNL 23/05/17	BBB-	0	99,66	0,00	145		156	
US298785EG74	BEI 5,125% 30/05/17 in USD	AAA	59	103,47	103,54	82	74	-4	-12
XS0620627033	ISP 31/05/17	BBB	20	99,86	0,00	36		46	
IT0004920481	BNL FLOAT 31/05/17	BBB-	3	100,86	0,00	11		21	
IT0004703317	BP 31/05/17	BB-	80	102,02	102,18	176	157	186	167
IT0004920374	BNL 31/05/17	BBB-	51	99,62	0,00	49		59	
IT0004713787	MB FLOAT 31/05/17	BBB-	794	102,36	102,54	59	37	69	47
IT0004717333	ISP STEP 31/05/17	BBB	216	103,12	103,39	48	16	58	26
IT0004820426	BTP 4,75% 01/06/17	BBB-	327	104,07	104,08	-20	-20	-10	-10
GB00B6HZ3R74	RBS 02/06/17	BBB+	5	99,37	101,49	77	-178	87	-168
IT0004814098	ISP FLOAT 05/06/17	BBB	14	102,02	102,35	29	-10	38	-1
XS0626808496	GE 3,625% 15/06/17	AA-	30	103,14	103,29	-2	-19	6	-10
IT0004809809	CCT FLOAT 15/06/17	BBB-	11.516	102,19	102,20	-35	-36	-26	-27
XS0626808223	GE FLOAT 15/06/17	AA-	49	100,67	100,80	-24	-39	-16	-30
XS0306644344	ENEL 5,25% 20/06/17	BBB	20	104,53	104,64	6	-6	15	3
IT0004931371	BNL 28/06/17	BBB-	38	99,41	99,82	66	20	74	28
GB00B6HZ3D39	RBS IL 29/06/17	BBB+	8	100,05	100,30				
XS0789997649	ISP FLOAT 29/06/17	BBB	2	102,46	0,00	50		58	
IT0005021214	MPS 2% 30/06/17	B-	30	98,78	99,20	338	290	346	298
IT0005021099	MPS 2% 30/06/17	B-	34	98,77	99,20	339	290	347	298
IT0006715483	BAR 30/06/17	BBB-	27	99,60	99,80	51	29	59	37
IT0005021131	MPS 2% 30/06/17	B-	62	98,77	99,20	339	290	347	298
IT0004725914	UCG FLOAT 30/06/17	BBB	138	102,24	102,40	65	47	72	55
IT0004611932	ISP FLOAT 30/06/17	BBB	271	99,65	99,73	50	41	58	49
IT0004614654	ISP 30/06/17	BBB	83	102,02	0,00	50		58	
IT0004816499	MPS 3,9% 02/07/17	B-	34	100,40	100,88	345	291	352	299
XS0787655181	ISP FLOAT 04/07/17	BBB	18	102,95	103,32	27	-13	35	-5
IT0004727274	ISP 4,1% 04/07/17	BBB	184	103,28	103,65	49	10	56	17
DE0001135333	BUND 4,25% 04/07/17	AAA	69	104,44	104,49	-59	-64	-51	-57
FR0011233451	PEUGEOT 5,625% 11/07/17	BB-	23	105,09	105,12	15	12	22	19
XS0514557973	ISP 12/07/17	BBB	50	101,39	0,00	51		58	
IT0006715608	BAR FLOAT 17/07/17	BBB-	10	98,81	99,80	170	63	176	70
IT0005026148	MPS 1,35% 18/07/17	B-	21	98,09	98,50	341	296	347	302
IT0005029282	MPS 2,15% 18/07/17 in USD	B-	32	97,90	98,98	443	325	356	238
IT0004723893	BP 21/07/17	BB-	83	101,95	102,28	195	160	201	166
XS0554703834	GBLB1 Lloyds STEP 25/07/17	BBB	28	101,79	102,94	203	85	209	90
XS0554704303	GBLB0 Rbs 25/07/17	BBB	72	98,31	98,81	197	144	203	150
XS0754809548	BEI FLOAT 27/07/17	AAA	278	100,96	102,08	-88	-199	-82	-194
IT0004738081	UCG IL 29/07/17	BBB	17	100,82	101,45	155	90	160	96
ES0000012783	BONOS 5,5% 30/07/17	BBB	334	105,62	105,69	-19	-25	-14	-20
IT0005029100	ISP 1% 31/07/17	BBB	12	100,48	100,88	51	11	56	16
IT0004740350	UCG FLOAT 31/07/17	BBB	47	102,35	102,70	71	36	76	41
IT0004826449	ISP 31/07/17	BBB	8	102,69	0,00				
IT0004984198	UCG 2% 31/07/17	BBB	198	101,30	101,72	67	25	73	30
IT0005026320	DB 1,25% 30/07/17	BBB	24	99,96	102,32	129	-108	134	-102
DE000UB2F5S4	UBS 4% 31/07/17	A+	2	102,52	104,55	141	-59	147	-53
IT0004827439	UCG 31/07/17	BBB	159	99,27	99,67	75	34	80	39
IT0004826852	ISP FLOAT 01/08/17	BBB	5	103,56	103,96	36	-4	41	2
IT0004841273	ISP 5,15% 01/08/17	BBB	92	104,56	104,96	52	13	57	18
IT0004619364	ISP FLOAT 03/08/17	BBB	218	102,46	102,59	51	39	56	44
IT0004745581	ISP 4,2% 03/08/17	BBB	5	103,65	104,05	51	12	56	17
IT0004839020	MB 10/08/17	BBB-	10	101,19	101,59	53	14	58	19
US298785GN08	BEI 1% 17/08/17 in USD	AAA	40	100,15	100,22	85	78	-2	-9
XS0649519716	BEI ZC 24/08/17	AAA	65	100,00	100,87	0	-82	5	-77
XS0525459433	RBS 31/08/17	BBB+	19	98,97	99,25	109	82	114	87
IT0004626914	ISP FLOAT 01/09/17	BBB	283	102,65	103,55	52	-30	57	-25
US29874QCF90	EBRD 0,75% 01/09/17 in USD	AAA	12	99,96	100,09	79	66	-9	-21
IT0004628050	ISP FLOAT 03/09/17	BBB	10	102,65	103,80	54	-49	58	-45
IT0004842701	ISP 5% 11/09/17	BBB	22	104,79	105,20	62	26	67	31
IT0004842685	ISP 5% 12/09/17	BBB	180	104,79	105,20	63	27	68	32
IT0004750268	ISP 5,4% 12/09/17	BBB	29	105,34	105,77	53	16	58	21
IT0004842719	ISP FLOAT 12/09/17	BBB	12	103,50	103,93	42	4	47	8
IT0005039349	MPS 1,35% 15/09/17	B-	292	97,62	97,65	355	352	360	357
IT0005039562	MPS 2,15% 15/09/17 in USD	B-	308	97,48	97,97	450	403	362	315

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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
IT0004755119	UCG FLOAT 21/09/17	BBB	25	99,62	100,17	95	46	100	51
IT0004739576	MPS 29/09/17	B-	674	100,05	100,14	439	430	443	435
GB00B641Y865	BAR FLOAT 29/09/17	BBB-	0	100,90	0,00	140		145	
NL0009560010	RBS STEP 30/09/17	BBB+	5	102,42	0,00	90		95	
NL0009560002	RBS 30/09/17	BBB+	7	99,37	0,00	55		60	
IT0004762586	UCG 30/09/17	BBB	1.078	100,05	100,11	69	64	74	68
XS0525426184	RBS 30/09/17	BBB+	28	98,76	99,00	121	100	126	105
IT0004846579	MPS 4,9% 01/10/17	B-	116	101,48	102,00	358	313	363	317
IT0004849342	ISP 4,8% 04/10/17	BBB	3	104,98	105,42	50	14	55	18
IT0004633993	ISP FLOAT 04/10/17	BBB	239	102,56	102,90	54	25	59	30
IT0004849318	ISP 4,8% 05/10/17	BBB	43	104,99	105,00	50	49	55	54
IT0004849334	ISP FLOAT 05/10/17	BBB	45	103,75	104,20	38	1	43	5
IT0004760648	ENI FLOAT 11/10/17	BBB+	25	103,10	103,39	-19	-44	-15	-39
IT0004760655	ENI 4,875% 11/10/17	BBB+	203	105,72	105,80	4	-3	9	2
IT0005043168	MPS 1,3% 13/10/17	B-	20	97,41	98,00	354	302	359	307
IT0005043002	MPS 1,3% 13/10/17	B-	18	97,41	98,00	354	302	359	307
DE000A1RET15	KFW 0,875% 13/10/17	AAA	5	101,57	101,64	-44	-50	-39	-45
IT0005043150	MPS 1,3% 13/10/17	B-	20	97,41	97,99	354	303	359	308
XS0308505055	BEI 4,75% 15/10/17	AAA	14	106,21	106,27	-41	-46	-37	-41
XS0820711132	MB IL 16/10/17	BBB-	18	101,41	0,00	65		70	
IT0004652175	CCT FLOAT 15/10/17	BBB-	6.172	100,88	100,90	-30	-32	-26	-27
IT0004851231	ISP FLOAT 25/10/17	BBB	143	103,92	104,07	39	27	44	32
IT0004761356	MPS 27/10/17	B-	427	100,41	100,50	429	422	434	426
XS0535364680	RBS 29/10/17	BBB+	102	98,81	99,50	111	55	116	59
IT0004762578	UCG FLOAT 31/10/17	BBB	409	100,90	101,15	83	63	88	67
IT0004853641	UCG STEP 31/10/17	BBB	10	104,01	104,75	118	59	123	64
IT0004854672	BNL 31/10/17	BBB-	16	99,50	99,95	72	35	77	40
IT0004853989	BNL 31/10/17	BBB-	76	99,61	99,79	53	38	57	43
IT0004763782	UCG ZC 31/10/17	BBB	22	99,02	99,19	80	66	85	71
IT0004854060	UCG ZC 31/10/17	BBB	193	99,02	99,67	80	27	85	32
IT0004767577	UCG 31/10/17	BBB	513	100,96	101,15	83	68	88	72
IT0004867070	BTP 3,5% 01/11/17	BBB-	513	104,49	104,50	-12	-13	-7	-8
IT0004854094	ISP 4% 05/11/17	BBB	19	104,32	104,79	53	17	58	22
IT0004643596	ISP FLOAT 04/11/17	BBB	100	102,74	103,00	55	35	60	40
IT0004853757	ISP FLOAT 05/11/17	BBB	5	102,74	103,21	40	3	45	8
IT0004643588	ISP FLOAT 05/11/17	BBB	5	102,74	103,73	55	-22	60	-17
IT0004648694	ISP 10/11/17	BBB	18	99,21	99,30	63	56	68	61
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	7.789	102,63	102,64	65	64	70	69
IT0004772676	UCG ZC 16/11/17	BBB	65	98,96	99,25	82	59	87	64
XS0835345082	MB 21/11/17	BBB-	31	101,56	101,95	53	23	58	28
XS0697341203	MB 30/11/17	BBB-	209	99,32	99,55	62	44	67	49
IT0004771710	MPS STEP 30/11/17	B-	649	102,68	102,82	391	380	395	384
IT0004777121	UCG 5% 30/11/17	BBB	211	105,51	0,00	78		83	
IT0004866346	ISP FLOAT 04/12/17	BBB	2	102,30	102,78	41	6	46	11
IT0004653843	ISP 03/12/17	BBB	101	99,75	99,90	36	25	41	30
IT0004866551	BP FLOAT 06/12/17	BB-	849	103,22	103,29	185	179	189	184
XS0556045259	MB 07/12/17	BBB-	54	98,90	0,00	83		88	
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	2	104,72	105,95	141	53	146	58
IT0004650740	ISP FLOAT 10/12/17	BBB	7	102,59	0,00	57		62	
IT0004867153	ISP 10/12/17	BBB	100	101,84	102,34	41	5	46	9
XS0695633767	ISP 09/12/17	BBB	31	101,00	101,91	45	-21	50	-17
IT0004783046	MB ZC 12/12/17	BBB-	73	99,02	99,29	73	53	78	58
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	273	100,18	100,26	87	81	-3	-9
XS0558939269	BEI 2% 15/12/17 in USD	AAA	21	101,54	101,63	86	79	-4	-10
IT0004776230	UCG FLOAT 19/12/17	BBB	389	101,12	101,20	78	72	83	77
IT0003974760	MB FLOAT 21/12/17	BBB-	2	99,07	99,47	69	40	74	44
IT0005004855	UCG STEP 23/12/17	BBB	283	101,28	101,45	108	96	113	101
IT0005021529	UCG STEP 27/12/17	BBB	788	100,46	100,67	111	96	116	101
IT0004991961	UCG STEP 28/12/17	BBB	854	102,05	102,27	97	82	102	86
IT0004873425	BNP 28/12/17	A	58	100,00	100,10	27	20	32	24
IT0004873151	BNL 28/12/17	BBB-	4	99,75	100,13	58	30	63	35
IT0004974439	ISP 30/12/17	BBB	25	101,69	0,00	-67		-62	
IT0004660202	ISP IL 30/12/17	BBB	7	100,50	0,00	42		47	
XS0484565709	BEI FLOAT 15/01/18	AAA	206	100,62	100,64	-43	-44	-38	-39
IT0005058463	ITA 0,75% 15/01/18	BBB-	1.388	101,23	101,23	-10	-10	-5	-5
XS0340180149	GE 5,375% 16/01/18	AA-	3	107,82	108,05	-2	-17	3	-12
IT0004669393	UCG FLOAT 18/01/18	BBB	90	103,17	103,50	97	75	102	80
IT0004871973	ISP FLOAT 18/01/18	BBB	100	102,43	102,93	46	12	51	17
XS1070681397	BP 2,375% 22/01/18	BB-	380	101,26	101,30	150	147	155	152
US500769GL25	KFW 1% 26/01/18 in USD	AAA	1	100,22	100,31	85	79	-5	-12
XS0653885961	BMW 3,625% 29/01/18	A	8	105,41	105,84	-2	-29	3	-24
XS0563739696	ENI 3,5% 29/01/18	BBB+	33	105,05	105,34	9	-9	14	-5
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	256.000	98,70	98,90	89	75	93	80
IT0004874654	MB 31/01/18	BBB-	436	99,12	99,20	59	54	64	59
IT0004886781	BNL 31/01/18	BBB-	70	98,77	98,83	83	79	88	84
IT0004273493	BTP 4,5% 01/02/18	BBB-	415	106,84	106,86	-9	-10	-4	-5

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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
IT0004887508	ISP FLOAT 08/02/18	BBB	2	101,70	101,89	45	33	50	38
IT0004689912	MPS 5% 09/02/18	B-	50	106,49	107,00	67	35	72	40
IT0004983125	ISP 10/02/18	BBB	48	101,34	0,00	-36		-31	
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	28	101,20	102,00	258	205	167	114
XS0083595636	BEI 5,5% 15/02/18	AAA	20	108,83	109,58	-25	-70	-20	-65
IT0004794142	ENEL 4,875% 20/02/18	BBB	594	107,37	107,44	9	5	14	10
IT0004794159	ENEL FLOAT 20/02/18	BBB	124	104,52	104,70	-24	-36	-19	-31
IT0005085185	MPS 1,9% 23/02/18	B-	159	97,33	97,90	369	330	374	335
IT0004884794	MB FLOAT 25/02/18	BBB-	9	100,61	100,72	70	63	75	68
IT0004889165	BP 27/02/18	BB-	1.150	99,97	100,00	141	139	146	144
GB00B6419477	BAR 28/02/18	BBB-	102	99,31	100,31	104	39	109	44
FR0011439975	PEUGEOT 7,375% 06/03/18	BB-	28	111,05	111,49	36	11	41	16
IT0004796451	ISP STEP 06/03/18	BBB	19	106,03	106,65	89	51	94	56
IT0004787476	UCG 6,1% 16/03/18	BBB	24	108,18	108,50	95	77	100	82
NL0009294040	RBS 23/03/18	BBB+	13	114,46	115,44	179	122	184	127
IT0005090326	MPS 31/03/18 in USD	B-	50	94,04	96,96	634	436	542	345
IT0004806730	UCG STEP 20/04/18	BBB	245	106,61	107,41	102	58	107	63
IT0004909260	BNL FLOAT 30/04/18	BBB-	13	98,61	99,00	81	58	86	63
IT0004909658	UCG IL 06/05/18	BBB	169	99,01	99,28	123	107	128	112
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	0	106,13	107,00	51	3	56	8
IT0004907843	BTP 3,5% 01/06/18	BBB-	290	106,44	106,49	-3	-6	2	-1
IT0004361041	BTP 4,5% 01/08/18	BBB-	190	109,02	109,06	-3	-5	2	0
IT0004890882	BTP IL 15/09/18	BBB-	1.685	104,05	104,15	5	1	10	6
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	16	103,07	104,70	256	180	162	86
IT0004955685	MB STEP 30/09/18	BBB-	1.101	104,80	104,89	92	88	97	93
IT0001267381	UBI 20/10/18	BBB-	172	109,76	109,95	102	93	106	98
IT0004957574	BTP 3,5% 01/12/18	BBB-	1.078	108,22	108,24	-3	-4	2	1
IT0004964224	UCG STEP 31/12/18	BBB	396	105,50	105,90	116	100	121	104
IT0004775315	DB ZC 24/01/19	BBB	0	96,06	97,55	166	102	171	106
IT0005001422	ISP 13/03/19 in USD	BBB	45	96,40	97,14	162	132	66	36
XS1044894944	BP 3,5% 14/03/19	BB-	20	103,70	103,93	202	194	207	198
IT0001312708	UBI STEP 16/03/19	BBB-	17	121,22	122,59	118	75	123	79
XS1051696398	MPS 3,625% 01/04/19	B-	500	100,36	100,98	348	323	352	327
XS1051696398	MPS 3,625% 01/04/19	B-	500	100,36	100,98	348	323	352	327
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	80	105,65	106,44	258	233	159	133
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	40	105,36	105,66	263	253	163	154
IT0005059362	ISP STEP 24/12/19 in USD	BBB	62	98,75	99,52	270	246	169	145
IT0005082224	MPS STEP 16/02/20	B-	85	97,16	97,79	343	324	346	327
XS1048568452	FCA 4.75% 22/03/21	BB-	520	110,50	110,93	233	223	231	222

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