

# 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
XS0835345082	MB 21/11/17	BBB	2	100,03	100,23	-178	-1500	-141	-1462
FR0012330124	RENAULT FLOAT 27/11/17	BBB	0	96,84	102,63	19023	-5767	19061	-5729
IT0004777121	UCG 5% 30/11/17	BBB	92	100,20	100,87	-14	-1644	24	-1606
XS0697341203	MB 30/11/17	BBB	162	99,96	100,25	122	-614	160	-576
IT0004868953	BNL 30/11/17	BBB-	13	100,00	102,23	17	-4362	55	-4325
IT0004867799	BNL 30/11/17	BBB-	0	100,02	0,00	16	0	53	0
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	39	100,04	100,09	8	-121	46	-83
IT0004771710	MPS STEP 30/11/17	B	67	100,17	100,49	158	-609	196	-571
IT0004653843	ISP 03/12/17	BBB	7	100,02	101,09	-12	-1946	25	-1909
IT0004866551	BP FLOAT 06/12/17	BB-	230	100,23	100,24	14	-4	51	33
XS0556045259	MB 07/12/17	BBB	3	100,00	100,10	0	-172	37	-135
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB	10	100,34	102,02	-72	-2776	-35	-2739
XS0695633767	ISP 09/12/17	BBB	3	100,07	101,88	29	-2270	66	-2232
IT0004783046	MB ZC 12/12/17	BBB	153	100,00	100,04	-1	-55	36	-18
IT0005142572	MPS 1,5% 14/12/17	B	56	100,06	100,10	71	19	108	56
IT0005222135	CTZ ZC 14/12/17	BBB	248	100,04	100,04	-51	-54	-14	-17
XS0558939269	BEI 2% 15/12/17 in USD	AAA	31	100,05	100,07	137	112	0	0
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	90	99,97	99,99	138	116	0	0
IT0004776230	UCG FLOAT 19/12/17	BBB	198	100,17	100,20	-19	-51	18	-15
IT0005139701	BP VICENZA 2% 20/12/17	B-	9	100,16	100,28	27	-100	64	-64
IT0003974760	MB FLOAT 21/12/17	BBB	20	99,98	100,34	24	-345	61	-308
IT0005004855	UCG STEP 23/12/17	BBB	156	100,22	101,25	17	-840	53	-804
IT0005021529	UCG STEP 27/12/17	BBB	42	100,18	100,27	-8	-87	28	-51
IT0004991961	UCG STEP 28/12/17	BBB	291	100,31	100,78	-6	-395	30	-359
IT0004873151	BNL 28/12/17	BBB-	0	100,07	102,92	7	-2158	43	-2122
IT0004873425	BNP 28/12/17	A+	0	100,04	102,75	13	-2061	49	-2026
IT0004974439	ISP 30/12/17	BBB	15	100,22	101,73	9	-1073	44	-1037
IT0004660202	ISP IL 30/12/17	BBB	12	100,12	0,00	-37	0	-1	0
IT0004980329	BNL FLOAT 30/12/17	BBB-	2	100,00	0,00	7	0	42	0
IT0005140279	BP VICENZA 2% 04/01/18	B-	15	100,27	100,40	-3	-99	32	-64
DE0001135341	BUND 4% 04/01/18	AAA	18	100,63	100,66	-68	-88	-33	-53
IT0005072472	BP VICENZA 1,2% 09/01/18	B-	8	100,18	100,32	-2	-95	33	-60
XS0484565709	BEI FLOAT 15/01/18	AAA	220	100,07	100,09	-42	-55	-8	-20
IT0005058463	ITA 0,75% 15/01/18	BBB	739	100,20	100,21	-49	-54	-15	-19
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	1	100,85	100,92	-50	-89	-16	-54
XS0340180149	GE 5,375% 16/01/18	A+	3	100,95	101,02	-29	-69	5	-35
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	6	100,20	100,36	0	-94	34	-60
IT0004669393	UCG FLOAT 18/01/18	BBB	135	100,56	100,81	-8	-150	26	-116
IT0005240491	MPS 0,5% 20/01/18	B	0	100,12	0,00	-16	0	18	0
XS1070681397	BP 2,375% 22/01/18	BB-	187	100,40	100,44	19	0	53	34
XS0653885961	BMW 3,625% 29/01/18	A+	20	100,75	101,02	-7	-135	26	-102
IT0005082463	BP VICENZA 1,2% 28/01/18	B-	5	100,23	100,43	6	-91	40	-57
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	35.000	99,97	100,04	15	-20	49	13
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	52	101,03	101,07	-43	-60	-9	-27
IT0004874654	MB 31/01/18	BBB	125	100,01	100,07	-5	-34	29	0
IT0004886781	BNL 31/01/18	BBB-	23	99,91	100,07	43	-34	77	0
IT0004273493	BTP 4,5% 01/02/18	BBB	1.265	101,03	101,05	-41	-51	-8	-18
IT0004887508	ISP FLOAT 08/02/18	BBB	4	100,38	100,77	0	-167	34	-133
IT0004689912	MPS 5% 09/02/18	B	100	101,00	101,34	67	-72	100	-39
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	39	100,29	100,55	214	108	0	0
IT0004983125	ISP 10/02/18	BBB	12	100,36	102,37	1	-781	34	-748
XS0083595636	BEI 5,5% 15/02/18	AAA	21	101,35	102,02	8	-245	41	-212
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	15	100,31	100,57	2	-95	35	-63
IT0004794142	ENEL 4,875% 20/02/18	BBB	626	101,36	101,42	-28	-50	4	-17
IT0004794159	ENEL FLOAT 20/02/18	BBB	91	100,81	100,84	-33	-43	0	-11
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BBB-	80	101,58	101,85	17	-79	49	-46
IT0005085185	MPS 1,9% 23/02/18	B	357	100,40	100,41	41	-37	73	70
IT0004884794	MB FLOAT 25/02/18	BBB	19	100,32	100,40	6	-22	38	10
IT0004889165	BP 27/02/18	BB-	753	100,36	100,39	15	4	47	37
GB00B6419477	BAR 28/02/18	BBB	21	100,02	101,02	58	-287	90	-255
IT0004892672	BNL IL 28/02/18	BBB-	43	100,64	101,05	176	32	208	64
IT0004890361	MB 28/02/18	BBB	17	100,24	100,44	8	-61	40	-29
FR0011439975	PEUGEOT 7,375% 06/03/18	BB	59	102,28	102,33	-18	-33	14	-1
IT0004796451	ISP STEP 06/03/18	BBB	8	101,37	101,55	28	-28	60	4
IT0004990971	ISP 10/03/18	BBB	50	100,47	101,97	2	-449	33	-418
XS0518184667	BEI 2,625% 15/03/18	AAA	39	101,05	101,10	-58	-73	-27	-42
XS0906420574	FCA 6,625% 15/03/18	BB-	300	102,02	102,09	40	20	72	51
IT0004803182	BP VICENZA 5% 15/03/18	B-	62	101,61	101,80	6	-50	37	-18
IT0004787476	UCG 6,1% 16/03/18	BBB	580	101,99	102,10	4	-27	35	4
NL0009294040	RBS 23/03/18	BBB+	37	103,65	103,85	19	-35	50	-5
IT0005175366	CTZ ZC 28/03/18	BBB	322	100,15	100,16	-41	-43	-11	-12
IT0004899362	BNL FLOAT 28/03/18	BBB-	1	99,85	100,14	42	-39	72	-8
IT0005087009	MPS 2% 31/03/18	B	448	100,58	100,72	47	10	77	40
IT0005090326	MPS 31/03/18 in USD	B	18	99,50	100,39	441	197	289	46
IT0004898265	ISP FLOAT 10/04/18	BBB	17	100,76	0,00	-1	0	29	0
IT0004716319	CCT FLOAT 15/04/18	BBB	1.896	100,47	100,48	-40	-43	-11	-13
IT0004806730	UCG STEP 20/04/18	BBB	28	102,15	103,58	-1	-314	28	-285

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IT0004918550	BP VICENZA 3,8% 24/04/18	B-	8	101,62	102,06	10	-89	38	-61
FR0010604983	OAT 4% 25/04/18	AA	16	102,05	102,09	-64	-73	-35	-45
IT0005105769	BNL FLOAT 30/04/18	BBB-	16	100,07	0,00	-11	0	18	0
ES00000127D6	BONOS 0,25% 30/04/18	BBB	145	100,29	100,33	-40	-49	-11	-20
IT0004909260	BNL FLOAT 30/04/18	BBB-	12	99,59	100,00	91	0	120	28
NL0009408970	RBS FLOAT 05/05/18	BBB+	10	100,56	101,09	28	-83	56	-55
IT0004909658	UCG IL 06/05/18	BBB	146	100,65	100,73	3	-13	31	15
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	2	101,80	102,50	27	-115	55	-87
IT0005009680	ISP 15/05/18	BBB	10	100,56	0,00	6	0	34	0
IT0004909013	ISP FLOAT 15/05/18	BBB	116	101,21	101,64	-6	-92	22	-64
IT0005106049	BTP 0,25% 15/05/18	BBB	1.334	100,34	100,35	-42	-45	-15	-18
IT0004808421	UCG 5% 21/05/18	BBB	52	102,56	102,58	-2	-6	25	21
XS0168881760	VOLKS 5,375% 22/05/18	BBB+	27	102,85	103,08	-18	-60	9	-33
IT0004923071	ISP FLOAT 30/05/18	BBB	52	100,89	102,15	-3	-233	23	-207
IT0005022816	BNL FLOAT 30/05/18	BBB-	6	99,33	99,87	127	24	153	51
IT0004907843	BTP 3,5% 01/06/18	BBB	258	102,13	102,14	-42	-45	-16	-19
IT0004918543	UCG FLOAT 04/06/18	BBB	354	101,54	101,55	-10	-12	16	15
XS0779213627	ISP FLOAT 11/06/18	BBB	29	99,97	102,05	5	-351	31	-326
XS0369461644	SIEMENS 5,625% 11/06/18	A+	2	101,88	104,91	221	-283	247	-257
XS0170343247	ENEL 4,75% 12/06/18	BBB	116	102,81	102,91	-17	-34	9	-8
IT0005023095	MPS 2,6% 16/06/18	B	278	101,24	101,43	48	16	74	42
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	52	101,30	101,90	11	-85	36	-60
DE000A1PGQY7	DAIMLER 2,125% 27/06/18	A	13	101,37	101,72	-11	-67	13	-42
IT0005095309	MPS 1,55% 29/06/18	B	38	100,64	100,83	51	20	76	45
IT0006719840	SOC GEN 30/06/18	A	14	100,00	101,00	14	-144	39	-119
DE0001135358	BUND 4,25% 04/07/18	AAA	11	103,15	103,18	-71	-76	-47	-52
XS0647264398	FCA 7,375% 09/07/18	BB-	40	104,49	104,64	37	16	62	40
XS0878567394	BEI 1% 13/07/18	AAA	21	100,72	101,50	-8	-127	15	-103
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	6	100,05	100,20	-8	-30	16	-6
IT0005121568	BP VICENZA 2% 17/07/18	B-	1.269	101,25	101,85	12	-76	36	-52
IT0005026122	MPS 2,1% 18/07/18	B	130	101,06	101,25	52	23	75	47
IT0004826092	UCG 5,65% 24/07/18	BBB	293	103,94	104,24	-7	-48	17	-24
IT0004361041	BTP 4,5% 01/08/18	BBB	1.392	103,49	103,49	-41	-41	-18	-18
IT0005123259	BP VICENZA 2% 07/08/18	B-	34	101,35	101,95	13	-68	35	-46
IT0005120743	MPS 1,6% 10/08/18	B	62	100,76	100,95	56	30	78	52
IT0004825029	UCG 5,65% 24/08/18	BBB	108	104,35	104,41	0	-7	21	14
IT0005126161	BP VICENZA 2% 28/08/18	B-	41	101,46	102,06	13	-62	34	-41
IT0005126195	BP VICENZA 2% 28/08/18	B-	14	101,46	102,06	13	-62	34	-41
XS1289966134	GS FLOAT 11/09/18	BBB+	0	0,00	0,00	0	0	0	0
IT0005039463	MPS 1,6% 15/09/18	B	35	100,85	101,05	58	34	79	55
IT0005039323	MPS 2% 15/09/18	B	246	101,19	101,38	57	34	78	55
IT0005039299	MPS FLOAT 15/09/18	B	1.031	99,27	99,49	116	89	137	110
IT0004890882	BTP IL 15/09/18	BBB	550	102,91	102,97	-18	-24	3	-3
IT0005125551	MPS 1,6% 21/09/18	B	198	100,84	101,03	60	38	81	59
XS1293577208	BP 2,625% 21/09/18	BB-	75	101,97	102,04	29	21	50	42
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	7	101,33	101,70	247	204	80	37
IT0004955685	MB STEP 30/09/18	BBB	814	103,61	103,73	-12	-25	8	-5
XS0692728511	BEI 2,5% 15/10/18	AAA	28	102,79	102,84	-54	-59	-34	-39
IT0005139099	BTP 0,3% 15/10/18	BBB	3.073	100,62	100,63	-38	-39	-18	-19
IT0001267381	UBI 20/10/18	BBB-	150	105,06	105,13	6	-1	26	19
XS0985326502	BP VICENZA 5% 25/10/18	B-	240	104,80	104,99	-10	-29	9	-10
FR0010670737	OAT 4,25% 25/10/18	AA	5	104,63	104,69	-64	-71	-45	-51
IT0004965015	BNL FLOAT 31/10/18	BBB-	23	99,61	0,00	41	0	61	0
IT0004922909	CCT FLOAT 01/11/18	BBB	1.088	101,88	101,90	-47	-49	-28	-29
IT0005136434	MPS 1,6% 02/11/18	B	107	100,91	101,11	65	44	84	64
IT0005054033	MPS 1,35% 03/11/18	B	152	100,67	100,85	66	47	85	66
IT0005053431	MPS 1,75% 03/11/18	B	82	101,03	101,23	68	48	88	67
XS0555977312	ISP 4% 08/11/18	BBB	100	104,07	104,15	-16	-23	4	-4
IT0005057648	MPS 1,25% 14/11/18	B	24	100,57	100,77	67	47	87	66
IT0005137531	MPS 1,8% 16/11/18	B	20	101,05	101,24	74	55	93	75
IT0006525932	BEI 20/11/18	AAA	34	110,55	111,66	-25	-123	-6	-104
FR0011523257	OAT 1% 25/11/18	AA	84	101,69	101,75	-63	-69	-45	-50
IT0005114563	BP VICENZA 2% 29/11/18	B-	7	101,78	102,78	28	-67	47	-48
IT0004969397	BNL IL 29/11/18	BBB-	7	104,53	105,53	76	-17	95	2
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	130	103,82	103,91	-5	-14	14	5
IT0004957574	BTP 3,5% 01/12/18	BBB	1.248	104,02	104,04	-33	-35	-14	-16
IT0004866353	ISP STEP 04/12/18	BBB	101	104,92	106,48	-1	-140	18	-122
IT0004965577	MB 3,2% 04/12/18	BBB	0	103,18	103,58	16	-20	35	-2
XS0557640421	CITI STEP 21/12/18	BBB+	25	104,39	105,19	35	-35	53	-16
IT0005221285	CTZ ZC 28/12/18	BBB	2.827	100,36	100,36	-32	-32	-14	-14
IT0005143562	MPS 1,7% 30/12/18	B	10	100,95	0,00	85	0	103	0
IT0004964224	UCG STEP 31/12/18	BBB	288	104,58	104,70	-1	-11	17	7
XS11002977103	BOA ML 1,875% 10/01/19	BBB+	0	101,83	102,49	28	-28	46	-10
IT0004941875	MB IL 11/01/19	BBB	71	105,86	106,00	112	100	130	118
XS0729046218	BMW 3,25% 14/01/19	A+	1	104,00	104,67	-19	-74	-1	-56

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FR0011567940	PEUGEOT 6,5% 18/01/19	BB	134	107,45	107,64	14	-1	32	17
IT0004871965	ISP STEP 18/01/19	BBB	339	105,29	105,40	-5	-14	13	4
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	14	104,00	104,18	-13	-28	5	-10
IT0004775315	DB ZC 24/01/19	BBB+	40	99,41	100,99	50	-82	68	-65
XSO184373925	TELECOM ITA 5,375% 29/01/19	BB+	275	106,31	106,57	12	-8	30	10
XS1024830819	BP 4,25% 30/01/19	BB-	233	104,52	104,65	48	38	66	55
IT0003493258	BTP 4,25% 01/02/19	BBB	3.327	105,52	105,53	-30	-31	-13	-13
XS0403573438	DB ZC 04/02/19	BBB+	5	99,11	0,00	74	0	92	0
IT0004983646	MPS 3% 03/02/19	B	65	102,58	102,75	86	73	104	90
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	3	102,99	103,99	29	-50	47	-33
IT0006527052	BEI 05/02/19	AAA	31	130,25	131,00	-16	-62	2	-45
IT0004991151	BP VICENZA 2,75% 07/02/19	B-	33	103,02	104,02	28	-51	46	-33
IT0004887896	ISP STEP 08/02/19	BBB	617	104,88	105,07	-2	-17	15	1
IT0004780687	DB 2,75% 09/02/19	BBB+	1	102,54	103,59	68	-15	85	3
XS1031018911	VOLKS 1,5% 13/02/19	BBB+	42	101,89	102,24	-2	-29	16	-12
IT0005082216	MPS 2% 16/02/19	B	915	101,15	101,30	107	96	125	113
IT0004999071	BP VICENZA 2,75% 24/02/19	B-	1	103,13	104,13	29	-47	46	-29
IT0003634323	BNL 4,67% 27/02/19	BBB-	10	105,75	0,00	17	0	34	0
IT0004423957	BTP 4,5% 01/03/19	BBB	2.826	106,21	106,22	-30	-30	-12	-13
IT0005001422	ISP 13/03/19 in USD	BBB	50	99,00	99,40	266	235	90	59
XS1044894944	BP 3,5% 14/03/19	BB-	325	103,82	103,95	59	50	76	67
IT0001312708	UBI STEP 16/03/19	BBB-	14	124,02	0,00	59	0	76	0
IT0005003501	BP VICENZA 2,75% 21/03/19	B-	8	103,30	104,30	28	-44	45	-27
XS1051696398	MPS 3,625% 01/04/19	B	540	103,59	103,80	98	83	114	99
XS1051696398	MPS 3,625% 01/04/19	B	540	103,59	103,80	98	83	114	99
IT0004892425	MB FLOAT 02/04/19	BBB	9	101,20	102,53	-67	-67	45	-50
IT0004898273	ISP STEP 10/04/19	BBB	322	106,13	106,41	0	-19	17	-2
XS0412826579	BEI 4,25% 15/04/19	AAA	19	106,80	106,85	-54	-57	-37	-40
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	8	103,47	104,47	28	-40	45	-24
XS1402235060	GS FLOAT 29/04/19	BBB+	0	100,77	100,95	-17	-29	-1	-13
IT0005020919	BP VICENZA 2,75% 09/05/19	B-	15	103,63	104,63	28	-37	44	-21
XS1362373570	GS 0,75% 10/05/19	BBB+	0	100,76	101,65	23	-36	40	-20
IT0004908841	ISP STEP 15/05/19	BBB	166	106,00	107,59	2	-98	18	-82
IT0004899511	MB FLOAT 17/05/19	BBB	19	101,14	102,00	29	-27	45	-11
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	39	103,35	104,35	28	-36	44	-20
XS1079726763	BOA ML FLOAT 19/06/19	BBB+	0	98,92	103,46	116	-167	132	-151
IT0005025017	ISP 1% 10/07/19	BBB	5	101,40	101,73	15	-5	30	10
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	4	103,64	104,64	28	-30	44	-15
IT0001352233	ISP 5,3% 15/07/19	BBB	3	108,55	108,90	15	-5	30	10
XS1458405112	BOA ML FLOAT 26/07/19	BBB+	0	100,72	100,82	-25	-31	-10	-16
IT0001364170	ISP 5,7% 16/08/19	BBB	9	109,63	0,00	19	0	33	0
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	105	103,46	103,50	28	26	43	40
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	10	103,46	104,46	28	-27	43	-12
IT0004936545	ISP STEP 30/08/19	BBB	27	106,70	106,90	17	6	31	20
IT0004489610	BTP 4,25% 01/09/19	BBB	2.806	108,07	108,08	-24	-24	-9	-10
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	56	103,20	103,50	267	251	83	67
IT0004380546	BTP IL 15/09/19	BBB	696	107,02	107,07	25	23	39	37
XS0541909213	BEI 2,5% 16/09/19	AAA	41	105,54	105,61	-50	-54	-36	-40
XS0953215349	FCA 6,75% 14/10/19	BB-	300	111,77	111,88	54	48	67	62
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	34	103,02	103,57	276	247	91	62
XS0459410782	GS 5,125% 23/10/19	BBB+	0	109,53	110,41	18	-24	32	-10
XS1130101931	GS FLOAT 29/10/19	BBB+	3	100,78	101,50	5	-32	18	-19
IT0004957020	ISP STEP 31/10/19	BBB	96	107,41	107,50	7	3	21	16
IT0005059586	BP VICENZA 2% 07/11/19	B-	2	103,38	104,38	28	-21	41	-8
IT0005058265	BP VICENZA 2% 07/11/19	B-	41	103,38	104,38	28	-21	41	-8
IT0005009839	CCT FLOAT 15/11/19	BBB	3.527	102,49	102,50	-35	-36	-22	-23
IT0005069395	BTP 1,05% 01/12/19	BBB	920	102,56	102,61	-20	-22	-8	-10
IT0004558794	UBI 4% 16/12/19	BBB-	0	108,70	109,85	-17	-68	-5	-56
IT0005059362	ISP STEP 24/12/19 in USD	BBB	28	99,40	100,00	286	256	99	69
IT0005072563	BP VICENZA 1,6% 09/01/20	B-	3	102,78	103,78	30	-16	41	-4
IT0005073934	BP VICENZA 1,6% 16/01/20	B-	3	102,80	103,80	30	-15	41	-4
IT0005240509	MPS 0,75% 25/01/20	B	0	101,52	0,00	6	0	16	0
IT0004984081	MPS FLOAT 27/01/20	B	2.399	100,07	100,18	197	192	208	203
XS0207065110	UCG 4,375% 29/01/20	BBB	22	109,74	109,94	-4	-13	6	-2
IT0003644769	BTP 4,5% 01/02/20	BBB	2.450	110,33	110,35	-15	-16	-5	-6
XS1551000364	MB 0,75% 17/02/20	BBB	0	101,48	101,66	9	1	19	11
IT0005082224	MPS STEP 16/02/20	B	485	101,48	101,61	216	210	226	220
IT0005085490	BP VICENZA 1,6% 20/02/20	B-	10	102,78	103,78	36	-7	46	3
IT0005086217	BP VICENZA 1,6% 20/02/20	B-	6	102,80	103,80	36	-8	45	2
IT0004536949	BTP 4,25% 01/03/20	BBB	2.164	110,08	110,09	-14	-14	-5	-5
IT0005246423	MPS 0,75% 15/03/20	B	0	101,52	0,00	10	0	18	0
XS1205644047	BP VICENZA 2,75% 20/03/20	B-	160	106,13	106,24	12	8	21	17
IT0005012783	BTP ITALIA IL 23/04/20	BBB	29.121	105,82	105,84	25	25	33	32
IT0005107708	BTP 0,7% 01/05/20	BBB	1.414	101,95	101,97	-9	-10	-2	-3
IT0004608797	MB 4,5% 14/05/20	BBB	299	110,81	110,90	15	11	21	18

# 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
IT0004932270	MPS 5,55% 11/06/20	B	50	111,50	111,70	99	92	104	97
XS1266866927	BP 2,75% 27/07/20	BB-	320	104,82	105,00	93	86	97	90
IT0005022055	UCG STEP 31/07/20	BBB	12	104,08	104,10	57	57	61	61
XS1273507100	VOLKS 0,75% 11/08/20	BBB+	3	101,98	102,34	3	-10	6	-7
IT0004594930	BTP 4% 01/09/20	BBB	2.994	111,22	111,25	-2	-3	1	0
XS0968316256	BMW 2% 04/09/20	A+	3	105,82	106,20	-8	-21	-5	-18
IT0005058919	BTP ITALIA IL 27/10/20	BBB	8.069	105,80	105,81	42	42	43	43
IT0005142143	BTP 0,65% 01/11/20	BBB	2.275	101,85	101,86	3	2	3	3
IT0004957137	UCG 2,625% 31/10/20	AA-	0	107,86	108,81	-3	-33	-2	-32
IT0005057424	ISP 0,9% 07/11/20	BBB	0	101,55	102,20	38	16	38	16
XS1014627571	UCG 3,25% 14/01/21	BBB	130	109,62	109,84	19	13	17	11
XS1346762641	MB 1,625% 19/01/21	BBB	0	104,48	104,76	21	12	18	10
IT0004679368	ISP 5% 27/01/21	BBB	0	115,00	119,00	28	-84	25	-87
IT0004839046	ISP 5% 27/01/21	BBB	0	116,09	0,00	-3	0	-6	0
IT0004634132	BTP 3,75% 01/03/21	BBB	7.202	111,96	111,98	11	10	7	6
XS1048568452	FCA 4,75% 22/03/21	BB-	670	111,08	111,38	134	125	129	120
IT0004696149	BP VICENZA 5% 25/03/21	B-	35	115,22	116,32	42	12	37	7
XS0909788290	VOLKS 2% 26/03/21	BBB+	3	106,31	106,67	12	1	6	-4
IT0004691355	BP VICENZA 5% 31/03/21	B-	13	115,27	116,00	43	23	37	18
IT0004966401	BTP 3,75% 01/05/21	BBB	4.872	112,33	112,38	18	16	11	10
IT0005022287	MPS 4% 09/05/21	B	33	109,19	109,54	129	120	122	113
IT0004721582	BP VICENZA 5% 30/05/21	B-	30	115,50	116,66	56	26	48	18
IT0005175598	BTP 0,45% 01/06/21	BBB	11.907	101,03	101,04	16	16	8	8
XS1077772538	ISP 2% 18/06/21	BBB	0	105,95	106,17	33	27	24	18
IT0004735566	BP VICENZA 5% 30/06/21	B-	17	115,77	116,95	58	29	49	20
IT0004009673	BTP 3,75% 01/08/21	BBB	3.851	113,02	113,04	22	22	12	12
IT0004695075	BTP 4,75% 01/09/21	BBB	3.719	116,97	116,99	25	24	13	13
IT0005038630	ISP STEP 22/09/21	BBB	34	103,50	0,00	68	0	55	0
XS1216647716	VOLKS 0,75% 14/10/21	BBB+	28	101,96	102,34	25	15	11	2
IT0005028003	BTP 2,15% 15/12/21	BBB	8.501	107,26	107,29	36	35	20	19
XS1018032950	ISP 3,5% 17/01/22	BBB	0	112,54	112,67	46	43	29	26
IT0005082786	ISP 0,625% 20/01/22	BBB	0	101,87	103,21	18	-14	0	-31
IT0001086658	ISP ZC 30/01/22	BBB	289	97,92	98,10	50	46	33	28
IT0004759673	BTP 5% 01/03/22	BBB	2.636	119,49	119,53	41	40	22	21
XS1197351577	ISP 1,125% 04/03/22	BBB	40	102,42	102,59	55	51	36	32
IT0005086886	BTP 1,35% 15/04/22	BBB	4.405	103,81	103,84	48	47	27	26
XS1088515207	FCA 4,75% 15/07/22	BB-	980	114,13	114,25	158	155	133	131
IT0004801541	BTP 5,5% 01/09/22	BBB	8.938	123,29	123,32	56	56	30	29
XS1105276759	BMW 1,25% 05/09/22	A+	50	104,84	105,70	24	6	-3	-21
IT0005135840	BTP 1,45% 15/09/22	BBB	7.968	104,13	104,16	58	58	31	30
IT0004848831	BTP 5,5% 01/11/22	BBB	3.421	123,68	123,71	64	64	35	35
IT0005172322	BTP 0,95% 15/03/23	BBB	4.700	101,05	101,08	75	74	40	40
IT0004898034	BTP 4,5% 01/05/23	BBB	3.949	119,81	119,84	79	78	42	42
IT0004356843	BTP 4,75% 01/08/23	BBB	6.520	121,99	122,02	80	80	40	39
IT0000366655	BTP 9% 01/11/23	BBB	3.415	146,73	146,79	91	90	47	46
XS1014610254	VOLKS 2,625% 15/01/24	BBB+	7	110,28	110,71	90	84	43	37
IT0004953417	BTP 4,5% 01/03/24	BBB	1.463	121,01	121,02	104	104	55	55
IT0005001547	BTP 3,75% 01/09/24	BBB	2.539	116,73	116,75	118	118	62	62
IT0005045270	BTP 2,5% 01/12/24	BBB	5.324	108,43	108,47	125	124	65	65
IT0004513641	BTP 5% 01/03/25	BBB	1.500	125,69	125,73	130	129	67	67
IT0005090318	BTP 1,5% 01/06/25	BBB	7.853	100,81	100,83	139	138	73	72
IT0005127086	BTP 2% 01/12/25	BBB	16.302	103,85	103,88	149	149	76	76
IT0004644735	BTP 4,5% 01/03/26	BBB	5.598	123,16	123,18	152	151	76	76
IT0005170839	BTP 1,6% 01/06/26	BBB	17.547	100,12	100,16	158	158	79	79
IT0001086567	BTP 7,25% 01/11/26	BBB	3.057	147,14	147,19	159	158	74	74
IT0005210650	BTP 1,25% 01/12/26	BBB	20.291	96,71	96,74	164	164	79	79
IT0001174611	BTP 6,5% 01/11/27	BBB	4.947	143,08	143,13	176	176	80	79
IT0004889033	BTP 4,75% 01/09/28	BBB	4.277	127,27	127,31	194	193	89	88
IT0001302733	MPS STEP 01/02/29	B	135	146,26	146,79	450	445	340	335
IT0001308508	MPS STEP 15/02/29	B	206	142,61	143,08	451	447	341	337
IT0001278511	BTP 5,25% 01/11/29	BBB	4.351	134,06	134,09	203	203	86	86
IT0005024234	BTP 3,5% 01/03/30	BBB	6.340	114,88	114,92	212	211	93	92
IT0001444378	BTP 6% 01/05/31	BBB	3.501	144,45	144,49	217	217	90	90
IT0005094088	BTP 1,65% 01/03/32	BBB	24.393	93,07	93,11	222	222	90	89
IT0003256820	BTP 5,75% 01/02/33	BBB	658	143,82	143,93	232	231	93	92
IT0003535157	BTP 5% 01/08/34	BBB	2.464	135,21	135,30	242	242	98	97

Aggiornamento al 31/10/2017

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