

# 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
IT0005004541	BP VICENZA 2,4% 21/09/17	B-	5	100,02	100,06	133	-75	171	-37
GB00B641Y865	BAR FLOAT 29/09/17	BBB	0	98,75	0,00	3789	0	3826	0
NL0009560010	RBS STEP 30/09/17	BBB+	2	99,70	0,00	943	0	980	0
XS0525426184	RBS 30/09/17	BBB+	7	99,95	100,63	127	-1172	165	-1135
IT0004762586	UCG 30/09/17	BBB-	312	100,03	100,05	19	-21	57	16
IT0004633993	ISP FLOAT 04/10/17	BBB	3	100,15	100,16	1	-17	39	21
IT0004849334	ISP FLOAT 05/10/17	BBB	6	100,21	0,00	-11	0	26	0
IT0004760648	ENI FLOAT 11/10/17	BBB+	11	100,19	100,28	-26	-144	11	-106
IT0004760655	ENI 4,875% 11/10/17	BBB+	309	100,37	100,40	-12	-49	25	-12
IT0005216921	CTZ ZC 13/10/17	BBB-	39	100,03	100,04	-42	-45	-5	-7
IT0004652175	CCT FLOAT 15/10/17	BBB-	704	100,08	100,08	-38	-41	0	-4
XS0820711132	MB IL 16/10/17	BBB-	56	101,23	103,09	190	-1693	227	-1656
XS0308505055	BEI 4,75% 15/10/17	AAA	134	100,43	100,48	-15	-69	22	-32
IT0004851231	ISP FLOAT 25/10/17	BBB	5	100,41	0,00	-4	0	33	0
FR0010517417	OAT 4,25% 25/10/17	AA	67	100,51	100,60	-31	-102	5	-66
XS0535364680	RBS 29/10/17	BBB+	7	99,95	100,63	65	-462	100	-426
IT0004767577	UCG 31/10/17	BBB-	409	100,22	100,26	-5	-36	31	0
ES00000126V0	BONOS 0,5% 31/10/17	BBB	35	100,10	100,16	-28	-72	8	-36
IT0004853641	UCG STEP 31/10/17	BBB-	57	100,55	102,33	19	-1251	55	-1215
IT0004763782	UCG ZC 31/10/17	BBB-	31	99,94	100,96	47	-744	83	-709
IT0004854060	UCG ZC 31/10/17	BBB-	50	99,97	100,11	23	-85	59	-50
IT0004854672	BNL 31/10/17	BBB-	133	99,87	102,09	139	-1452	174	-1416
IT0004762578	UCG FLOAT 31/10/17	BBB-	183	100,21	100,34	-2	-102	33	-67
IT0004853989	BNL 31/10/17	BBB-	40	99,91	101,51	97	-1074	133	-1039
IT0004643588	ISP FLOAT 05/11/17	BBB	5	100,40	100,90	0	-329	34	-294
IT0004854094	ISP 4% 05/11/17	BBB	77	100,56	102,08	14	-979	49	-944
IT0004643596	ISP FLOAT 04/11/17	BBB	10	100,39	0,00	6	0	41	0
IT0005058281	BP VICENZA 1,5% 07/11/17	B-	10	100,22	100,36	1	-92	36	-57
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	8.185	100,80	100,82	-165	-174	-131	-140
IT0005219404	CTZ ZC 14/11/17	BBB-	131	100,09	100,09	-52	-54	-18	-20
IT0005066524	BP VICENZA 1,5% 14/11/17	B-	25	100,24	100,41	6	-94	40	-60
IT0004772676	UCG ZC 16/11/17	BBB-	31	99,98	101,52	12	-869	46	-835
XS0835345082	MB 21/11/17	BBB-	5	100,34	100,54	-6	-112	28	-78
IT0004777121	UCG 5% 30/11/17	BBB-	95	101,05	102,16	3	-493	36	-460
EU000A1G0A24	EFSF 1,125% 30/11/17	AA	25	100,24	100,52	-1	-132	32	-99
XS0697341203	MB 30/11/17	BBB-	43	99,95	100,64	41	-281	74	-248
IT0004868953	BNL 30/11/17	BBB-	31	99,98	101,50	27	-666	60	-632
IT0004866684	BNL 30/11/17	BBB-	14	99,66	101,60	231	-662	265	-629
IT0004867799	BNL 30/11/17	BBB-	0	99,99	102,77	72	-1155	106	-1122
IT0004653843	ISP 03/12/17	BBB	93	100,08	100,21	-8	-66	25	-33
IT0004866346	ISP FLOAT 04/12/17	BBB	30	100,50	102,45	-1	-830	33	-796
IT0004866551	BP FLOAT 06/12/17	BB-	693	100,93	101,03	20	-24	53	9
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	22	100,79	102,81	150	-673	183	-639
XS0556045259	MB 07/12/17	BBB-	9	99,98	100,10	9	-43	42	-10
IT0004867153	ISP 10/12/17	BBB	100	100,45	0,00	2	0	35	0
XS0695633767	ISP 09/12/17	BBB	58	100,26	101,29	21	-393	55	-360
IT0004650740	ISP FLOAT 10/12/17	BBB	20	100,60	103,45	1	-1074	34	-1041
IT0004783046	MB ZC 12/12/17	BBB-	46	100,02	100,08	-10	-32	23	1
IT0005222135	CTZ ZC 14/12/17	BBB-	1.331	100,10	100,11	-40	-41	-7	-8
XS0558939269	BEI 2% 15/12/17 in USD	AAA	2	100,17	100,20	132	120	0	-11
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	250	99,92	99,98	132	109	0	-22
IT0004776230	UCG FLOAT 19/12/17	BBB-	194	100,46	100,58	-11	-56	22	-23
IT0003974760	MB FLOAT 21/12/17	BBB-	8	99,88	100,07	45	-26	78	7
IT0005004855	UCG STEP 23/12/17	BBB-	84	100,56	101,57	14	-326	46	-294
IT0005021529	UCG STEP 27/12/17	BBB-	108	100,37	100,45	20	-7	53	25
IT0004873425	BNP 28/12/17	A	0	99,66	102,80	164	-875	196	-843
IT0004873151	BNL 28/12/17	BBB-	0	99,76	101,65	149	-492	181	-460
IT0004991961	UCG STEP 28/12/17	BBB-	244	100,75	101,77	0	-338	33	-305
IT0004660202	ISP IL 30/12/17	BBB	33	100,29	0,00	0	0	0	0
IT0004980329	BNL FLOAT 30/12/17	BBB-	14	99,41	0,00	202	0	234	0
IT0004974439	ISP 30/12/17	BBB	20	100,52	101,53	0	0	0	0
IT0005140279	BP VICENZA 2% 04/01/18	B-	8	100,58	100,75	9	-46	41	-14
DE0001135341	BUND 4% 04/01/18	AAA	6	101,48	101,51	-79	-88	-47	-57
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	5	101,76	101,86	-55	-83	-24	-52
IT0005058463	ITA 0,75% 15/01/18	BBB-	197	100,39	100,39	-41	-43	-10	-12
XS0484565709	BEI FLOAT 15/01/18	AAA	80	100,17	100,20	-50	-59	-19	-28
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	26	100,38	100,72	8	-91	39	-60
IT0004669393	UCG FLOAT 18/01/18	BBB-	102	101,12	101,30	-8	-59	23	-29
XS1070681397	BP 2,375% 22/01/18	BB-	200	100,75	100,79	26	15	57	46
US500769GL25	KFW 1% 26/01/18 in USD	AAA	7	99,86	99,96	138	111	3	-24
XS0653885961	BMW 3,625% 29/01/18	A+	6	101,41	101,99	-13	-161	18	-131
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	56.000	98,96	100,86	277	-226	308	-195
IT0005074874	BNL FLOAT 30/01/18	BBB-	5	100,06	0,00	-6	0	24	0
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	86	101,84	101,89	-32	-45	-2	-15
IT0004874654	MB 31/01/18	BBB-	273	100,02	100,07	-5	-18	25	12
IT0004886781	BNL 31/01/18	BBB-	26	99,65	100,00	92	0	123	30
IT0004273493	BTP 4,5% 01/02/18	BBB-	832	101,84	101,87	-32	-40	-2	-10

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EU000A1G0A99	EFSF 1,25% 05/02/18	AA	25	100,62	100,92	-32	-107	-2	-78
IT0004887508	ISP FLOAT 08/02/18	BBB	8	100,66	101,10	0	-108	29	-79
IT0004983125	ISP 10/02/18	BBB	48	100,59	102,09	0	0	0	0
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	174	100,50	100,80	214	142	78	7
XS0083595636	BEI 5,5% 15/02/18	AAA	6	102,34	103,05	-4	-163	25	-134
IT0004794142	ENEL 4,875% 20/02/18	BBB	543	102,23	102,27	-23	-32	6	-3
IT0004794159	ENEL FLOAT 20/02/18	BBB	155	101,30	101,40	-19	-41	10	-12
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	19	100,47	100,90	12	-85	41	-56
XS0893201433	ITALCEMENTI FIN 6,125% 21/02/18	BBB-	25	102,66	102,91	5	-48	34	-19
IT0004884794	MB FLOAT 25/02/18	BBB-	4	100,48	101,49	16	-204	45	-176
IT0004889165	BP 27/02/18	BB-	492	100,50	100,53	34	28	63	56
IT0004892672	BNL IL 28/02/18	BBB-	13	100,04	0,00	248	0	276	0
GB00B6419477	BAR 28/02/18	BBB	4	100,13	101,10	37	-172	66	-144
FR0011439975	PEUGEOT 7,375% 06/03/18	BB	46	103,42	103,49	15	1	43	29
IT0004796451	ISP STEP 06/03/18	BBB	12	102,08	102,47	44	-34	72	-6
IT0004990971	ISP 10/03/18	BBB	57	100,69	103,21	0	0	0	0
IT0004803182	BP VICENZA 5% 15/03/18	B-	48	102,42	102,92	14	-81	41	-54
XS0906420574	FCA 6,625% 15/03/18	BB-	167	103,21	103,27	18	6	45	34
XS0518184667	BEI 2,625% 15/03/18	AAA	17	101,57	101,63	-51	-63	-23	-35
IT0004787476	UCG 6,1% 16/03/18	BBB-	14	103,05	103,44	2	-71	29	-44
NL0009294040	RBS 23/03/18	BBB+	62	105,45	105,98	33	-64	60	-37
GB00B78SXC73	RBS 23/03/18	BBB+	2	99,47	0,00	137	0	164	0
IT0004899354	BNL FLOAT 28/03/18	BBB-	0	101,04	101,84	7	-140	34	-113
IT0005175366	CTZ ZC 28/03/18	BBB-	130	100,19	100,19	-35	-36	-8	-10
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00	0	0	0	0
IT0005001372	ISP 09/04/18	BBB	5	99,94	102,10	11	-360	36	-334
IT0004716319	CCT FLOAT 15/04/18	BBB-	3.734	100,65	100,65	-45	-46	-20	-21
IT0004806730	UCG STEP 20/04/18	BBB-	5	102,97	103,91	7	-142	32	-116
IT0004909260	BNL FLOAT 30/04/18	BBB-	23	99,75	101,00	40	-158	65	-134
ES00000127D6	BONOS 0,25% 30/04/18	BBB	101	100,36	100,42	-33	-42	-8	-18
IT0004909658	UCG IL 06/05/18	BBB-	80	100,83	100,90	0	0	0	0
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	5	102,44	102,99	27	-55	51	-31
IT0005066557	BP VICENZA 1,6% 14/05/18	B-	11	100,96	101,56	16	-73	39	-50
IT0005009680	ISP 15/05/18	BBB	23	100,70	0,00	0	0	0	0
IT0004909013	ISP FLOAT 15/05/18	BBB	330	101,60	102,92	0	-193	24	-169
IT0005106049	BTP 0,25% 15/05/18	BBB-	203	100,42	100,43	-38	-40	-15	-16
IT0004808421	UCG 5% 21/05/18	BBB-	29	103,43	103,50	-3	-12	20	11
IT0005108078	BNL FLOAT 29/05/18	BBB-	19	100,07	100,25	-5	-31	17	-8
IT0004721574	BP VICENZA ZC 30/05/18	B-	2	99,88	100,00	17	0	40	23
IT0005022816	BNL FLOAT 30/05/18	BBB-	10	99,34	99,89	94	16	117	38
IT0004923071	ISP FLOAT 30/05/18	BBB	20	101,16	101,33	1	-23	23	0
IT0004907843	BTP 3,5% 01/06/18	BBB-	145	102,75	102,77	-35	-38	-13	-15
IT0004918543	UCG FLOAT 04/06/18	BBB-	340	101,98	102,14	-4	-26	18	-4
XS0779213627	ISP FLOAT 11/06/18	BBB	51	99,95	100,24	7	-32	29	-11
XS0170343247	ENEL 4,75% 12/06/18	BBB	83	103,64	103,68	-15	-20	7	2
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	54	101,63	102,23	16	-59	37	-38
XS0647264398	FCA 7,375% 09/07/18	BB-	415	105,82	105,91	23	13	43	33
XS0878567394	BEI 1% 13/07/18	AAA	13	100,92	101,50	-11	-80	9	-60
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	12	100,01	100,29	-1	-35	19	-15
IT0005121568	BP VICENZA 2% 17/07/18	B-	48	101,54	102,14	16	-54	36	-34
IT0004826092	UCG 5,65% 24/07/18	BBB-	267	104,93	105,23	-7	-40	12	-21
IT0004361041	BTP 4,5% 01/08/18	BBB-	670	104,26	104,28	-33	-35	-14	-16
XS0173501379	BMW 5% 06/08/18	A+	1	104,75	104,91	-30	-47	-12	-28
IT0005123259	BP VICENZA 2% 07/08/18	B-	53	101,64	102,24	17	-49	35	-30
IT0004825029	UCG 5,65% 24/08/18	BBB-	156	105,33	105,40	-1	-8	17	10
IT0005126161	BP VICENZA 2% 28/08/18	B-	132	101,74	102,34	17	-44	35	-27
IT0005126195	BP VICENZA 2% 28/08/18	B-	55	101,74	102,34	17	-44	35	-27
XS1105264821	BMW 0,5% 05/09/18	A+	1	100,60	101,20	-11	-72	6	-55
XS1289966134	GS FLOAT 11/09/18	BBB+	0	98,07	103,10	229	-274	246	-257
IT0004890882	BTP IL 15/09/18	BBB-	167	102,94	102,99	-9	-13	8	3
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	12	101,89	102,34	219	175	74	30
IT0004955685	MB STEP 30/09/18	BBB-	1.595	104,11	104,16	1	-4	17	12
XS0692728511	BEI 2,5% 15/10/18	AAA	18	103,26	103,34	-49	-56	-33	-40
IT0005139099	BTP 0,3% 15/10/18	BBB-	494	100,68	100,69	-33	-33	-17	-17
IT0001267381	UBI 20/10/18	BBB-	75	105,90	106,10	15	-2	31	14
XS0985326502	BP VICENZA 5% 25/10/18	B-	315	105,48	105,55	7	1	23	17
IT0004965015	BNL FLOAT 31/10/18	BBB-	21	99,64	0,00	32	0	48	0
IT0004922909	CCT FLOAT 01/11/18	BBB-	744	102,13	102,13	-43	-43	-27	-28
XS0555977312	ISP 4% 08/11/18	BBB	60	104,68	104,78	-6	-15	9	1
IT0006525932	BEI 20/11/18	AAA	7	111,44	113,00	38	-79	54	-64
IT0005114563	BP VICENZA 2% 29/11/18	B-	36	102,03	102,48	31	-5	47	10
XS0562783034	LAFARGE 5,375% 29/11/18	BBB	50	104,18	109,17	184	-204	199	-188
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	39	104,44	104,61	-4	-17	11	-2
IT0004957574	BTP 3,5% 01/12/18	BBB-	633	104,61	104,62	-27	-28	-12	-13
IT0004866353	ISP STEP 04/12/18	BBB	60	105,60	105,74	4	-7	19	9

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IT0004965577	MB 3,2% 04/12/18	BBB-	158	103,64	104,04	21	-10	37	5
IT0004967706	ISP 2% 11/12/18	BBB	18	102,29	104,40	15	-148	30	-133
XS0557640421	CITI STEP 21/12/18	BBB+	16	105,33	105,72	11	-18	26	-3
IT0005221285	CTZ ZC 28/12/18	BBB-	528	100,31	100,32	-24	-25	-9	-10
IT0004964224	UCG STEP 31/12/18	BBB-	238	105,05	105,16	2	-6	17	9
XS1002977103	BOA ML 1,875% 10/01/19	BBB+	0	102,71	102,79	-17	-23	-2	-8
IT0004941875	MB IL 11/01/19	BBB-	10	105,80	106,10	72	50	87	65
XS1350662737	BEI 0% 15/01/19	AAA	100	100,67	100,92	-50	-68	-35	-54
IT0004871965	ISP STEP 18/01/19	BBB	385	106,05	106,33	-7	-27	7	-12
FR0011567940	PEUGEOT 6,5% 18/01/19	BB	109	108,46	108,63	20	8	34	22
IT0004775315	DB ZC 24/01/19	BBB+	19	99,12	0,00	65	0	80	0
XS0184373925	TELECOM ITA 5,375% 29/01/19	BB+	100	107,21	107,46	12	-5	27	10
XS1024830819	BP 4,25% 30/01/19	BB-	0	104,83	104,99	71	60	86	74
IT0003493258	BTP 4,25% 01/02/19	BBB-	1.748	106,20	106,22	-23	-24	-9	-10
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	10	103,38	104,38	31	-38	45	-24
XS0403573438	DB ZC 04/02/19	BBB+	48	98,99	0,00	81	0	95	0
IT0006527052	BEI 05/02/19	AAA	19	129,90	130,29	6	-16	20	-2
IT0004991151	BP VICENZA 2,75% 07/02/19	B-	9	103,40	104,40	31	-38	45	-24
IT0004887896	ISP STEP 08/02/19	BBB	801	106,19	106,56	-47	-72	-33	-58
IT0004780687	DB 2,75% 09/02/19	BBB+	13	102,81	103,50	74	26	88	40
XS1031018911	VOLKS 1,5% 13/02/19	BBB+	18	102,04	102,22	6	-7	20	7
IT0004999071	BP VICENZA 2,75% 24/02/19	B-	29	103,52	104,52	31	-35	45	-22
IT0001313987	ISP 4,6% 01/03/19	BBB	103	106,65	0,00	4	0	18	0
IT0004423957	BTP 4,5% 01/03/19	BBB-	1.433	106,92	106,94	-22	-23	-8	-9
IT0005001422	ISP 13/03/19 in USD	BBB	82	99,14	99,30	0	0	0	0
XS1044894944	BP 3,5% 14/03/19	BB-	160	104,05	104,13	76	71	90	85
IT0001312708	UBI STEP 16/03/19	BBB-	7	124,25	124,45	40	29	53	43
XS1046272420	MB 2,25% 18/03/19	BBB-	40	103,37	103,61	1	-14	15	-1
IT0005003501	BP VICENZA 2,75% 21/03/19	B-	63	103,69	104,69	30	-33	44	-20
IT0004892425	MB FLOAT 02/04/19	BBB-	6	101,31	102,28	31	-31	44	-18
IT0004898273	ISP STEP 10/04/19	BBB	852	107,00	107,38	-10	-33	3	-20
XS0412826579	BEI 4,25% 15/04/19	AAA	4	107,57	107,63	-50	-53	-37	-40
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	8	103,86	104,86	30	-31	43	-18
XS1402235060	GS FLOAT 29/04/19	BBB+	0	100,82	100,95	-14	-22	-1	-9
IT0005020919	BP VICENZA 2,75% 09/05/19	B-	5	104,02	105,02	30	-28	43	-16
XS1362373570	GS 0,75% 10/05/19	BBB+	0	101,00	101,83	14	-35	27	-23
IT0004908841	ISP STEP 15/05/19	BBB	132	106,53	106,84	8	-10	20	2
IT0004899511	MB FLOAT 17/05/19	BBB-	102	101,25	101,40	32	23	45	36
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	38	103,70	104,70	30	-27	42	-15
XS1079726763	BOA ML FLOAT 19/06/19	BBB+	0	100,76	103,69	4	-158	16	-146
IT0005031270	BP VICENZA 2,5% 11/07/19	B-	6	104,00	105,00	30	-24	41	-12
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	23	104,00	105,00	30	-24	41	-12
XS1458405112	BOA ML FLOAT 26/07/19	BBB+	0	100,69	100,80	-19	-25	-8	-14
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	20	103,77	104,77	30	-21	40	-10
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	52	103,77	104,77	30	-21	40	-10
IT0004936545	ISP STEP 30/08/19	BBB	97	107,31	107,56	12	1	23	11
IT0004489610	BTP 4,25% 01/09/19	BBB-	1.831	108,65	108,66	-14	-15	-3	-4
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	63	104,15	104,50	235	217	79	62
IT0004380546	BTP IL 15/09/19	BBB-	252	106,90	107,05	36	30	46	40
XS0541909213	BEI 2,5% 16/09/19	AAA	4	105,99	106,07	-47	-50	-36	-40
XS0953215349	FCA 6,75% 14/10/19	BB-	125	112,43	112,60	71	64	81	73
XS0842828120	ISP 4,375% 15/10/19	BBB	200	109,05	109,21	3	-4	13	5
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	59	103,90	104,00	246	242	90	85
IT0004863723	ISP 4,1% 18/10/19	BBB	2	107,93	108,33	29	11	39	21
XS0459410782	GS 5,125% 23/10/19	BBB+	0	110,72	111,05	3	-11	13	-2
XS1130101931	GS FLOAT 29/10/19	BBB+	9	101,10	101,25	-7	-14	2	-5
IT0004957020	ISP STEP 31/10/19	BBB	8	107,74	107,99	16	5	25	14
IT0005058265	BP VICENZA 2% 07/11/19	B-	18	103,59	104,59	32	-13	41	-4
IT0005009839	CCT FLOAT 15/11/19	BBB-	12.618	102,46	102,48	-22	-23	-14	-15
IT0005069395	BTP 1,05% 01/12/19	BBB-	4.091	102,51	102,54	-8	-9	0	-1
IT0004558794	UBI 4% 16/12/19	BBB-	0	109,35	111,53	-14	-103	-6	-95
IT0005059362	ISP STEP 24/12/19 in USD	BBB	34	100,03	100,70	250	220	93	62
IT0005072563	BP VICENZA 1,6% 09/01/20	B-	23	102,90	103,90	34	-8	41	-1
IT0005072753	BP VICENZA 1,6% 09/01/20	B-	3	102,90	103,90	34	-8	41	-1
IT0005073934	BP VICENZA 1,6% 16/01/20	B-	14	102,91	103,91	35	-7	42	0
IT0004984081	MPS FLOAT 27/01/20	B-	0	0,00	0,00	0	0	0	0
XS0207065110	UCG 4,375% 29/01/20	BBB	20	110,47	110,68	-3	-11	3	-5
IT0003644769	BTP 4,5% 01/02/20	BBB-	2.138	110,80	110,82	-3	-3	4	3
XS1551000364	MB 0,75% 17/02/20	BBB-	100	101,53	101,80	12	1	18	7
IT0005085490	BP VICENZA 1,6% 20/02/20	B-	25	102,90	103,90	40	0	46	6
IT0005086217	BP VICENZA 1,6% 20/02/20	B-	6	102,91	103,91	40	-1	45	5
IT0004536949	BTP 4,25% 01/03/20	BBB-	1.643	110,49	110,52	0	-1	5	4
IT0005091308	BP VICENZA 1,6% 20/03/20	B-	8	103,06	104,06	37	-2	42	3
XS1205644047	BP VICENZA 2,75% 20/03/20	B-	430	106,13	106,20	30	27	35	32
IT0005012783	BTP ITALIA IL 23/04/20	BBB-	15.432	105,58	105,60	47	46	50	50

# 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
IT0005107708	BTP 0,7% 01/05/20	BBB-	2.597	101,71	101,73	5	4	9	8
IT0004608797	MB 4,5% 14/05/20	BBB-	210	111,42	111,59	20	14	23	17
IT0005108441	BP VICENZA 1,6% 29/05/20	B-	1	103,21	104,21	40	4	43	7
XS1266866927	BP 2,75% 27/07/20	BB-	227	104,43	104,66	117	109	118	110
IT0005022055	UCG STEP 31/07/20	BBB-	2	104,53	104,60	51	49	52	49
IT0004594930	BTP 4% 01/09/20	BBB-	2.874	111,51	111,55	11	10	11	10
IT0005058919	BTP ITALIA IL 27/10/20	BBB-	4.514	105,47	105,52	57	55	55	53
IT0005142143	BTP 0,65% 01/11/20	BBB-	1.235	101,54	101,56	16	15	14	13
IT0004957137	UCG 2,625% 31/10/20	A+	0	107,90	109,09	10	-26	8	-28
IT0005057424	ISP 0,9% 07/11/20	BBB	0	101,36	102,02	46	26	44	23
XS1014627571	UCG 3,25% 14/01/21	BBB	0	109,70	109,87	32	27	27	23
XS1346762641	MB 1,625% 19/01/21	BBB-	0	104,44	104,78	29	19	24	14
IT0004679368	ISP 5% 27/01/21	BBB	0	114,92	119,00	52	-57	47	-62
IT0004839046	ISP 5% 27/01/21	BBB	0	116,36	0,00	13	0	8	0
IT0004634132	BTP 3,75% 01/03/21	BBB-	2.797	112,11	112,15	24	23	18	16
XS1048568452	FCA 4,75% 22/03/21	BB-	520	111,86	112,00	128	124	121	117
IT0004696149	BP VICENZA 5% 25/03/21	B-	39	115,51	116,66	55	25	48	18
XS0909788290	VOLKS 2% 26/03/21	BBB+	10	105,81	106,20	34	23	27	16
IT0004691355	BP VICENZA 5% 31/03/21	B-	48	115,56	116,72	55	25	48	18
IT0004966401	BTP 3,75% 01/05/21	BBB-	1.030	112,44	112,47	31	30	22	21
IT0004721582	BP VICENZA 5% 30/05/21	B-	19	115,70	116,20	70	57	60	48
IT0005175598	BTP 0,45% 01/06/21	BBB-	10.212	100,53	100,56	31	30	21	20
XS1077772538	ISP 2% 18/06/21	BBB	333	105,68	105,92	47	41	37	31
IT0004735566	BP VICENZA 5% 30/06/21	B-	6	115,93	117,17	72	43	62	32
IT0004009673	BTP 3,75% 01/08/21	BBB-	3.052	112,96	112,99	38	38	27	26
IT0004695075	BTP 4,75% 01/09/21	BBB-	1.819	117,06	117,09	41	40	28	27
DE000A1Z6M12	BMW 1,125% 18/09/21	A+	3	101,22	106,46	81	-46	68	-60
IT0005038630	ISP STEP 22/09/21	BBB	0	104,30	0,00	52	0	38	0
XS1216647716	VOLKS 0,75% 14/10/21	BBB+	25	101,30	101,59	43	36	29	21
IT0005028003	BTP 2,15% 15/12/21	BBB-	5.200	106,86	106,89	52	51	35	34
XS1018032950	ISP 3,5% 17/01/22	BBB	0	112,35	112,63	61	55	43	37
IT0005082786	ISP 0,625% 20/01/22	BBB	0	101,66	103,01	24	-7	6	-25
IT0001086658	ISP ZC 30/01/22	BBB	351	97,61	97,70	56	54	38	35
IT0004759673	BTP 5% 01/03/22	BBB-	1.879	119,31	119,34	61	60	41	41
XS1197351577	ISP 1,125% 04/03/22	BBB	200	101,92	102,19	69	63	49	43
XS1050917373	VOLKS 2,125% 04/04/22	BBB+	43	107,07	107,43	55	47	34	26
IT0005086886	BTP 1,35% 15/04/22	BBB-	4.198	103,07	103,11	67	66	46	45
XS1088515207	FCA 4,75% 15/07/22	BB-	447	114,01	114,13	170	168	146	143
IT0004801541	BTP 5,5% 01/09/22	BBB-	2.373	122,99	123,03	77	76	51	50
IT0005135840	BTP 1,45% 15/09/22	BBB-	1.811	103,21	103,26	79	78	52	51
IT0004848831	BTP 5,5% 01/11/22	BBB-	2.050	123,35	123,38	84	83	55	55
XS0877622034	BMW 2,375% 24/01/23	A+	12	110,39	111,20	41	27	9	-5
IT0005172322	BTP 0,95% 15/03/23	BBB-	7.360	100,01	100,03	95	94	61	61
IT0004898034	BTP 4,5% 01/05/23	BBB-	2.080	119,05	119,09	101	101	66	65
IT0004356843	BTP 4,75% 01/08/23	BBB-	3.003	121,08	121,13	104	104	65	65
IT0000366655	BTP 9% 01/11/23	BBB-	3.306	146,37	146,42	113	113	71	70
XS1014610254	VOLKS 2,625% 15/01/24	BBB+	0	109,50	109,82	107	102	61	56
IT0004953417	BTP 4,5% 01/03/24	BBB-	2.132	119,79	119,85	130	129	83	82
IT0005001547	BTP 3,75% 01/09/24	BBB-	2.228	115,34	115,38	143	142	89	88
IT0005045270	BTP 2,5% 01/12/24	BBB-	3.186	106,76	106,80	151	150	93	93
IT0004513641	BTP 5% 01/03/25	BBB-	2.270	124,37	124,41	153	153	93	92
IT0005090318	BTP 1,5% 01/06/25	BBB-	11.041	99,24	99,28	161	160	96	96
IT0005127086	BTP 2% 01/12/25	BBB-	2.835	102,23	102,27	171	170	100	99
IT0004644735	BTP 4,5% 01/03/26	BBB-	2.821	121,81	121,82	172	172	98	98
IT0005170839	BTP 1,6% 01/06/26	BBB-	8.090	98,55	98,59	178	178	101	100
IT0001086567	BTP 7,25% 01/11/26	BBB-	1.839	145,87	145,93	178	178	96	95
IT0005210650	BTP 1,25% 01/12/26	BBB-	11.519	95,05	95,09	184	183	100	99
IT0001174611	BTP 6,5% 01/11/27	BBB-	1.028	141,26	141,29	198	198	104	104
IT0004889033	BTP 4,75% 01/09/28	BBB-	2.941	125,40	125,44	214	214	111	111
IT0001302733	MPS STEP 01/02/29	B-	0	0,00	0,00	0	0	0	0
IT0001308508	MPS STEP 15/02/29	B-	0	0,00	0,00	0	0	0	0
IT0001278511	BTP 5,25% 01/11/29	BBB-	3.035	132,04	132,07	222	222	108	108
IT0005024234	BTP 3,5% 01/03/30	BBB-	4.537	113,00	113,05	229	229	113	112
IT0001444378	BTP 6% 01/05/31	BBB-	916	142,33	142,43	235	235	110	109
IT0005094088	BTP 1,65% 01/03/32	BBB-	16.735	91,33	91,37	236	236	105	104
IT0003256820	BTP 5,75% 01/02/33	BBB-	1.823	141,35	141,45	250	249	113	112
IT0003535157	BTP 5% 01/08/34	BBB-	1.338	132,40	132,51	261	261	119	118

Aggiornamento al 31/08/2017

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