

# 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
IT0005216921	CTZ ZC 13/10/17	BBB-	58	100,00	100,01	-36	-60	1	-23
IT0004652175	CCT FLOAT 15/10/17	BBB-	521	100,01	100,01	-51	-57	-13	-19
XS0820711132	MB IL 16/10/17	BBB-	15	101,10	102,71	1250	-5656	1288	-5618
EU000A1G0BR8	EFSS 0,25% 18/10/17	AA	60	99,92	100,43	389	-1919	427	-1881
IT0004851231	ISP FLOAT 25/10/17	BBB	10	100,15	100,18	-16	-88	21	-51
IT0004767577	UCG 31/10/17	BBB-	218	100,09	100,11	5	-30	42	8
IT0004853989	BNL 31/10/17	BBB-	50	100,01	100,04	9	-43	46	-6
ES00000126V0	BONOS 0,5% 31/10/17	BBB	52	100,03	100,08	-2	-95	35	-58
IT0004762578	UCG FLOAT 31/10/17	BBB-	144	100,09	100,11	0	-34	38	3
IT0004854060	UCG ZC 31/10/17	BBB-	15	99,91	100,03	157	-52	194	-15
IT0004763782	UCG ZC 31/10/17	BBB-	8	100,00	100,03	0	-54	38	-16
IT0004854094	ISP 4% 05/11/17	BBB	19	100,28	100,49	21	-252	58	-215
IT0004643596	ISP FLOAT 04/11/17	BBB	3	100,19	100,22	18	-22	55	16
IT0004853757	ISP FLOAT 05/11/17	BBB	3	100,19	0,00	4	0	41	0
XS0852993285	ISP 4% 09/11/17	BBB	120	100,31	100,49	22	-188	59	-151
IT0004648694	ISP 10/11/17	BBB	5	100,00	100,50	-5	-570	32	-533
IT0004969207	BTP ITALIA IL 12/11/17	BBB-	26.953	100,46	100,47	-88	-90	-51	-53
IT0005219404	CTZ ZC 14/11/17	BBB-	605	100,04	100,04	-42	-45	-5	-8
IT0004772676	UCG ZC 16/11/17	BBB-	48	100,00	100,28	0	-279	37	-243
XS0835345082	MB 21/11/17	BBB-	3	100,22	100,42	-21	-192	15	-155
XS0697341203	MB 30/11/17	BBB-	15	99,85	100,85	125	-572	160	-537
IT0004777121	UCG 5% 30/11/17	BBB-	62	100,69	101,71	3	-690	38	-655
IT0004867799	BNL 30/11/17	BBB-	0	100,07	0,00	16	0	52	0
IT0004868953	BNL 30/11/17	BBB-	9	100,00	0,00	17	0	52	0
EU000A1G0A24	EFSS 1,125% 30/11/17	AA	1	100,20	100,27	-30	-77	5	-42
IT0004653843	ISP 03/12/17	BBB	48	100,05	101,04	-5	-636	30	-601
IT0004866551	BP FLOAT 06/12/17	BB-	424	100,64	100,67	16	-3	51	32
XS0556045259	MB 07/12/17	BBB-	5	100,00	100,05	0	-31	34	3
IT0004729452	DEXIACREDIOP 5% 07/12/17	BBB-	82	100,73	100,85	40	-35	74	-1
XS0695633767	ISP 09/12/17	BBB	6	100,20	100,74	11	-300	45	-266
IT0004650740	ISP FLOAT 10/12/17	BBB	15	100,42	101,69	3	-697	37	-663
IT0004783046	MB ZC 12/12/17	BBB-	71	100,00	100,07	-1	-41	33	-7
IT0005222135	CTZ ZC 14/12/17	BBB-	26	100,07	100,07	-39	-41	-5	-7
XS0558939269	BEI 2% 15/12/17 in USD	AAA	68	100,11	100,14	136	122	0	0
US298785FZ47	BEI 1% 15/12/17 in USD	AAA	113	99,95	99,97	131	117	0	0
DE0001104628	SCHATZ 0% 15/12/17	AAA	5	100,12	100,16	-66	-88	-33	-55
IT0004776230	UCG FLOAT 19/12/17	BBB-	327	100,34	100,39	-10	-36	23	-2
IT0005139719	BP VICENZA 2,5% 20/12/17	B-	3	100,47	100,67	8	-94	41	-60
IT0003974760	MB FLOAT 21/12/17	BBB-	25	99,97	100,10	18	-47	52	-14
IT0005021529	UCG STEP 27/12/17	BBB-	80	100,32	100,41	0	-41	34	-8
IT0005004855	UCG STEP 23/12/17	BBB-	154	100,42	101,43	13	-438	47	-404
IT0004873151	BNL 28/12/17	BBB-	0	100,11	0,00	16	0	50	0
IT0004873425	BNP 28/12/17	A+	4	100,07	0,00	15	0	48	0
IT0004991961	UCG STEP 28/12/17	BBB-	230	100,56	101,57	2	-441	35	-408
IT0005069304	BNL FLOAT 30/12/17	BBB-	4	100,03	0,00	-2	0	32	0
IT0004980329	BNL FLOAT 30/12/17	BBB-	30	99,98	0,00	15	0	49	0
IT0004660202	ISP IL 30/12/17	BBB	30	100,21	0,00	0	0	0	0
IT0004974439	ISP 30/12/17	BBB	30	100,40	101,91	0	0	0	0
DE0001135341	BUND 4% 04/01/18	AAA	24	101,13	101,14	-76	-80	-43	-47
IT0005140253	BP VICENZA 2,5% 04/01/18	B-	0	100,57	100,80	6	-91	39	-58
IT0005140279	BP VICENZA 2% 04/01/18	B-	9	100,45	100,69	7	-94	40	-61
XS0484565709	BEI FLOAT 15/01/18	AAA	171	100,14	100,17	-53	-64	-20	-31
AT0000385745	AUSTRIA 4,65% 15/01/18	AA+	17	101,37	101,48	-50	-87	-17	-54
IT0005058463	ITA 0,75% 15/01/18	BBB-	288	100,30	100,31	-39	-41	-6	-9
IT0005073926	BP VICENZA 1,2% 16/01/18	B-	9	100,30	100,57	8	-91	41	-58
XS0340180149	GE 5,375% 16/01/18	A+	51	101,52	101,59	-27	-51	5	-19
IT0004669393	UCG FLOAT 18/01/18	BBB-	117	100,89	102,42	-10	-544	23	-511
XS1070681397	BP 2,375% 22/01/18	BB-	225	100,64	100,67	13	2	45	34
IT0005082463	BP VICENZA 1,2% 28/01/18	B-	4	100,34	100,64	8	-89	40	-57
IT0001197083	UBI ZC 30/01/18 in ITL	BBB-	54.000	99,95	100,05	16	-17	48	14
IT0005074874	BNL FLOAT 30/01/18	BBB-	1	100,05	0,00	-7	0	24	0
IT0004874654	MB 31/01/18	BBB-	279	100,02	100,06	-6	-19	25	12
IT0004886781	BNL 31/01/18	BBB-	51	99,91	100,89	29	-282	61	-251
ES00000123Q7	BONOS 4,5% 31/01/18	BBB	50	101,50	101,54	-33	-46	-1	-14
IT0004273493	BTP 4,5% 01/02/18	BBB-	76	101,51	101,52	-36	-41	-5	-9
IT0004983125	ISP 10/02/18	BBB	15	100,50	100,62	0	0	0	0
IT0004892755	ISP 3,4% 12/02/18 in USD	BBB	20	100,50	100,79	189	106	49	-33
XS0083595636	BEI 5,5% 15/02/18	AAA	33	101,99	102,60	-17	-180	14	-150
IT0005086233	BP VICENZA 1,2% 20/02/18	B-	16	100,40	100,76	10	-87	40	-57
IT0004794142	ENEL 4,875% 20/02/18	BBB	513	101,86	101,89	-22	-30	8	1
IT0004794159	ENEL FLOAT 20/02/18	BBB	120	101,10	101,15	-23	-37	7	-6
IT0004884794	MB FLOAT 25/02/18	BBB-	10	100,42	100,81	11	-91	41	-61
IT0004889165	BP 27/02/18	BB-	532	100,46	100,48	24	19	54	48
IT0004892672	BNL IL 28/02/18	BBB-	40	100,70	100,89	125	76	155	106
IT0004890361	MB 28/02/18	BBB-	8	100,33	100,50	10	-34	40	-4
GB00B6419477	BAR 28/02/18	BBB	49	100,03	101,03	58	-198	88	-168
FR0011439975	PEUGEOT 7,375% 06/03/18	BB	110	102,97	103,06	0	-20	29	9

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IT0004796451	ISP STEP 06/03/18	BBB	102	101,80	102,04	36	-21	66	9
IT0004990971	ISP 10/03/18	BBB	46	100,60	102,10	0	0	0	0
IT0004803182	BP VICENZA 5% 15/03/18	B-	54	102,08	102,51	13	-83	42	-54
XS0518184667	BEI 2,625% 15/03/18	AAA	22	101,35	101,40	-52	-63	-23	-34
XS0906420574	FCA 6,625% 15/03/18	BB-	80	102,74	102,78	20	11	49	40
IT0004787476	UCG 6,1% 16/03/18	BBB-	34	102,64	102,95	-4	-71	25	-42
NL0009294040	RBS 23/03/18	BBB+	21	104,71	105,98	13	-250	42	-222
IT0004899362	BNL FLOAT 28/03/18	BBB-	18	99,81	0,00	41	0	69	0
IT0005175366	CTZ ZC 28/03/18	BBB-	5.040	100,17	100,17	-36	-36	-8	-8
IT0004899354	BNL FLOAT 28/03/18	BBB-	5	100,91	101,91	5	-206	33	-178
IT0005087009	MPS 2% 31/03/18	B-	0	0,00	0,00	0	0	0	0
IT0005090508	BNL FLOAT 31/03/18	BBB-	2	100,07	0,00	-4	0	23	0
IT0004716319	CCT FLOAT 15/04/18	BBB-	1.490	100,56	100,57	-46	-47	-19	-20
IT0004806730	UCG STEP 20/04/18	BBB-	41	102,59	102,68	11	-6	37	21
IT0004709892	ISP STEP 21/04/18	BBB	1	102,58	102,65	16	4	43	30
IT0004918550	BP VICENZA 3,8% 24/04/18	B-	10	101,96	102,56	15	-94	42	-68
ES00000127D6	BONOS 0,25% 30/04/18	BBB	192	100,32	100,37	-33	-42	-7	-16
IT0004909260	BNL FLOAT 30/04/18	BBB-	7	99,76	101,00	44	-178	70	-152
IT0005105769	BNL FLOAT 30/04/18	BBB-	10	100,06	0,00	-7	0	19	0
IT0004909658	UCG IL 06/05/18	BBB-	72	100,77	100,84	0	0	0	0
XS0625841142	BOA ML FLOAT 10/05/18	BBB+	59	102,13	102,75	34	-70	60	-45
IT0005066557	BP VICENZA 1,6% 14/05/18	B-	0	100,86	101,46	15	-84	41	-59
IT0005009680	ISP 15/05/18	BBB	20	100,64	0,00	0	0	0	0
IT0004909013	ISP FLOAT 15/05/18	BBB	104	101,48	102,76	-8	-217	17	-192
IT0005106049	BTP 0,25% 15/05/18	BBB-	447	100,36	100,37	-36	-37	-10	-12
IT0004808421	UCG 5% 21/05/18	BBB-	21	103,09	103,13	-5	-12	19	13
IT0005108078	BNL FLOAT 29/05/18	BBB-	46	100,06	100,24	-5	-33	20	-9
IT0004923071	ISP FLOAT 30/05/18	BBB	8	101,05	101,20	0	-23	24	1
IT0004721574	BP VICENZA ZC 30/05/18	B-	11	99,89	100,00	17	0	42	24
IT0004907843	BTP 3,5% 01/06/18	BBB-	123	102,48	102,49	-35	-37	-11	-13
IT0004918543	UCG FLOAT 04/06/18	BBB-	383	101,81	101,85	-8	-14	16	10
XS0779213627	ISP FLOAT 11/06/18	BBB	56	99,98	101,00	3	-148	27	-124
XS0170343247	ENEL 4,75% 12/06/18	BBB	181	103,31	103,39	-17	-29	6	-5
IT0005118341	BP VICENZA 2,25% 26/06/18	B-	66	101,47	102,07	17	-65	40	-42
DE000A1PGQY7	DAIMLER 2,125% 27/06/18	A	25	101,66	101,74	-20	-30	2	-8
DE0001135358	BUND 4,25% 04/07/18	AAA	3	103,66	103,69	-72	-76	-50	-54
XS0647264398	FCA 7,375% 09/07/18	BB-	180	105,33	105,40	21	12	43	34
XS0878567394	BEI 1% 13/07/18	AAA	10	100,83	101,49	-10	-96	12	-74
XS1167637294	VOLKS FLOAT 16/07/18	BBB+	30	100,02	100,25	-3	-33	19	-11
IT0005121568	BP VICENZA 2% 17/07/18	B-	72	101,39	101,99	18	-58	40	-36
IT0004826092	UCG 5,65% 24/07/18	BBB-	489	104,43	104,51	3	-6	24	15
IT0004361041	BTP 4,5% 01/08/18	BBB-	1.662	103,93	103,94	-34	-35	-13	-14
XS0173501379	BMW 5% 06/08/18	A+	15	104,32	104,40	-24	-34	-4	-13
IT0005123259	BP VICENZA 2% 07/08/18	B-	38	101,49	102,09	19	-52	39	-32
IT0004825029	UCG 5,65% 24/08/18	BBB-	86	104,93	105,00	-1	-8	19	11
IT0005126195	BP VICENZA 2% 28/08/18	B-	22	101,60	102,20	18	-48	38	-29
IT0005126161	BP VICENZA 2% 28/08/18	B-	53	101,60	102,20	18	-48	38	-29
XS1105264821	BMW 0,5% 05/09/18	A+	35	100,55	101,14	-11	-75	8	-56
XS1289966134	GS FLOAT 11/09/18	BBB+	0	98,01	103,03	252	-290	271	-271
IT0004890882	BTP IL 15/09/18	BBB-	588	103,30	103,32	-13	-15	6	4
IT0004845084	ISP FLOAT 28/09/18 in USD	BBB	18	101,59	102,03	237	191	77	31
IT0004955685	MB STEP 30/09/18	BBB-	1.253	103,90	103,97	0	-7	18	11
IT0005139099	BTP 0,3% 15/10/18	BBB-	573	100,63	100,64	-32	-33	-15	-16
AT0000A12B06	AUSTRIA 1,15% 19/10/18	AA+	15	101,74	101,89	-54	-68	-37	-51
IT0001267381	UBI 20/10/18	BBB-	133	105,56	105,80	11	-11	28	6
XS0695401801	ENEL 5,75% 24/10/18	BBB	667	106,15	106,25	-16	-25	0	-9
XS0985326502	BP VICENZA 5% 25/10/18	B-	580	105,23	105,30	-2	-9	14	8
IT0004965015	BNL FLOAT 31/10/18	BBB-	51	99,70	99,85	28	14	45	31
IT0004922909	CCT FLOAT 01/11/18	BBB-	1.404	101,99	102,00	-42	-43	-26	-26
XS0555977312	ISP 4% 08/11/18	BBB	75	104,39	104,46	-6	-13	10	4
IT0006525932	BEI 20/11/18	AAA	41	111,30	111,68	-4	-34	12	-18
XS0562783034	LAFARGE 5,375% 29/11/18	BBB	17	105,88	106,55	19	-36	35	-20
IT0004969397	BNL IL 29/11/18	BBB-	15	104,45	105,45	76	-9	92	7
IT0005114563	BP VICENZA 2% 29/11/18	B-	8	101,92	102,92	31	-56	46	-40
IT0004869985	ATLANTIA 3,625% 30/11/18	BBB+	104	104,18	104,20	-4	-6	12	10
IT0004957574	BTP 3,5% 01/12/18	BBB-	1.566	104,34	104,35	-28	-28	-12	-13
IT0004965577	MB 3,2% 04/12/18	BBB-	3	103,46	103,70	19	-1	34	14
IT0004866353	ISP STEP 04/12/18	BBB	59	105,25	105,45	8	-8	24	7
IT0004967706	ISP 2% 11/12/18	BBB	32	102,16	103,69	15	-111	31	-96
XS0557640421	CITI STEP 21/12/18	BBB+	15	104,78	105,45	33	-21	48	-5
IT0005221285	CTZ ZC 28/12/18	BBB-	1.633	100,30	100,31	-25	-26	-10	-11
IT0004964224	UCG STEP 31/12/18	BBB-	318	104,85	104,90	1	-3	16	13
XS1002977103	BOA ML 1,875% 10/01/19	BBB+	0	102,51	102,59	-13	-19	2	-4
IT0004941875	MB IL 11/01/19	BBB-	49	105,93	106,23	52	29	67	44
XS0729046218	BMW 3,25% 14/01/19	A+	1	104,31	104,39	-15	-22	-1	-7

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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
IT0004871965	ISP STEP 18/01/19	BBB	244	105,68	105,88	-2	-17	12	-2
FR0011567940	PEUGEOT 6,5% 18/01/19	BB	9	108,19	108,29	7	-1	21	14
XS0731681556	VOLKS 3,25% 21/01/19	BBB+	10	104,16	104,21	1	-3	15	11
IT0004775315	DB ZC 24/01/19	BBB+	11	99,30	101,37	55	-105	69	-90
XS1024830819	BP 4,25% 30/01/19	BB-	0	104,80	104,91	55	47	70	61
IT0003493258	BTP 4,25% 01/02/19	BBB-	2.352	105,92	105,92	-26	-26	-11	-12
XS0403573438	DB ZC 04/02/19	BBB+	11	99,00	0,00	77	0	91	0
IT0004988314	BP VICENZA 2,75% 03/02/19	B-	1	103,21	104,21	31	-42	45	-28
IT0006527052	BEI 05/02/19	AAA	1	129,85	130,30	9	-17	23	-3
IT0004887896	ISP STEP 08/02/19	BBB	313	105,25	105,26	-2	-2	12	12
IT0004780687	DB 2,75% 09/02/19	BBB+	3	102,90	103,60	56	5	70	19
XS1031018911	VOLKS 1,5% 13/02/19	BBB+	6	101,89	102,34	9	-23	23	-9
IT0004999071	BP VICENZA 2,75% 24/02/19	B-	22	103,35	104,35	31	-39	45	-25
NL0009670090	RBS 4,5% 27/02/19	BBB+	2	104,45	0,00	124	0	138	0
IT0001313987	ISP 4,6% 01/03/19	BBB	19	106,31	107,88	5	-100	19	-86
IT0004423957	BTP 4,5% 01/03/19	BBB-	2.261	106,62	106,63	-24	-25	-11	-11
IT0005001422	ISP 13/03/19 in USD	BBB	52	98,97	99,25	0	0	0	0
XS1044894944	BP 3,5% 14/03/19	BB-	120	104,16	104,35	56	43	69	56
XS0669743246	BEI 2,5% 15/03/19	AAA	4	104,26	104,44	-47	-59	-33	-45
IT0001312708	UBI STEP 16/03/19	BBB-	9	122,81	124,35	124	37	137	50
IT0005003501	BP VICENZA 2,75% 21/03/19	B-	8	103,51	104,51	31	-36	44	-23
IT0004892425	MB FLOAT 02/04/19	BBB-	25	101,41	101,89	23	-10	36	3
IT0004898273	ISP STEP 10/04/19	BBB	258	106,48	107,33	4	-49	17	-37
XS0412826579	BEI 4,25% 15/04/19	AAA	20	107,23	107,28	-50	-53	-37	-40
IT0005010761	BP VICENZA 2,75% 15/04/19	B-	16	103,68	104,68	31	-33	43	-21
XS1402235060	GS FLOAT 29/04/19	BBB+	0	100,81	100,91	-14	-20	-2	-8
IT0005020919	BP VICENZA 2,75% 09/05/19	B-	25	103,84	104,84	31	-30	43	-18
XS1362373570	GS 0,75% 10/05/19	BBB+	0	100,86	101,69	20	-31	32	-19
IT0004908841	ISP STEP 15/05/19	BBB	132	106,29	107,90	7	-88	18	-76
IT0004899511	MB FLOAT 17/05/19	BBB-	3	101,22	101,50	32	15	44	27
IT0005023160	BP VICENZA 2,5% 23/05/19	B-	21	103,53	104,53	31	-29	42	-17
XS1079726763	BOA ML FLOAT 19/06/19	BBB+	0	98,92	103,47	115	-152	126	-141
IT0001347647	ISP 5% 01/07/19	BBB	0	108,24	0,00	21	0	32	0
IT0005025017	ISP 1% 10/07/19	BBB	5	101,41	101,79	19	-2	30	8
IT0005031270	BP VICENZA 2,5% 11/07/19	B-	15	103,83	104,83	30	-25	41	-14
IT0005032880	BP VICENZA 2,5% 11/07/19	B-	8	103,83	104,83	30	-25	41	-14
IT0001352233	ISP 5,3% 15/07/19	BBB	1	108,99	109,39	19	-2	29	8
XS1458405112	BOA ML FLOAT 26/07/19	BBB+	0	100,70	100,79	-19	-24	-9	-14
IT0005041212	BP VICENZA 2,25% 22/08/19	B-	28	103,62	104,62	30	-22	40	-12
IT0005042368	BP VICENZA 2,25% 22/08/19	B-	34	103,62	104,62	30	-22	40	-12
IT0004936545	ISP STEP 30/08/19	BBB	38	106,98	107,09	18	13	27	22
IT0004489610	BTP 4,25% 01/09/19	BBB-	5.159	108,30	108,32	-12	-13	-3	-4
IT0004960362	ISP 4,5% 13/09/19 in USD	BBB	40	103,57	103,99	257	236	81	59
XS0541909213	BEI 2,5% 16/09/19	AAA	31	105,74	105,83	-45	-49	-36	-40
IT0004380546	BTP IL 15/09/19	BBB-	436	107,12	107,21	41	37	50	46
XS0953215349	FCA 6,75% 14/10/19	BB-	130	112,55	112,66	47	42	55	50
IT0004863731	ISP 4,4% 18/10/19 in USD	BBB	14	103,35	103,78	268	246	90	68
IT0004863723	ISP 4,1% 18/10/19	BBB	10	107,66	108,15	29	7	37	14
XS0459410782	GS 5,125% 23/10/19	BBB+	0	110,24	110,58	9	-7	17	1
XS1130101931	GS FLOAT 29/10/19	BBB+	7	101,01	101,29	-1	-15	6	-7
IT0004957020	ISP STEP 31/10/19	BBB	8	107,52	108,56	17	-31	24	-23
IT0005059586	BP VICENZA 2% 07/11/19	B-	4	103,48	104,48	32	-15	39	-8
IT0005058265	BP VICENZA 2% 07/11/19	B-	17	103,48	104,48	32	-15	39	-8
LU0953782009	BEI 1,375% 15/11/19	AAA	5	103,63	104,18	-35	-60	-28	-53
IT0005009839	CCT FLOAT 15/11/19	BBB-	3.589	102,43	102,46	-22	-24	-15	-17
IT0005069395	BTP 1,05% 01/12/19	BBB-	723	102,39	102,40	-6	-7	0	-1
IT0004558794	UBI 4% 16/12/19	BBB-	0	108,55	110,87	8	-91	14	-85
IT0005059362	ISP STEP 24/12/19 in USD	BBB	24	99,61	100,11	272	248	92	69
IT0005073934	BP VICENZA 1,6% 16/01/20	B-	4	102,86	103,86	33	-10	38	-5
IT0004984081	MPS FLOAT 27/01/20	B-	0	0,00	0,00	0	0	0	0
XS0207065110	UCG 4,375% 29/01/20	BBB	5	109,98	110,19	4	-4	8	0
IT0003644769	BTP 4,5% 01/02/20	BBB-	1.472	110,39	110,41	1	0	5	4
XS1551000364	MB 0,75% 17/02/20	BBB-	40	101,37	101,58	17	8	20	11
IT0005085490	BP VICENZA 1,6% 20/02/20	B-	20	102,84	103,84	39	-2	42	1
IT0004536949	BTP 4,25% 01/03/20	BBB-	1.503	110,12	110,14	2	2	5	4
XS1205644047	BP VICENZA 2,75% 20/03/20	B-	100	106,26	106,28	18	17	20	19
IT0005091308	BP VICENZA 1,6% 20/03/20	B-	2	103,03	104,03	35	-5	37	-3
IT0005012783	BTP ITALIA IL 23/04/20	BBB-	35.603	105,61	105,63	37	36	38	37
IT0005107708	BTP 0,7% 01/05/20	BBB-	1.274	101,57	101,58	9	8	9	9
IT0004608797	MB 4,5% 14/05/20	BBB-	431	110,99	111,16	24	18	24	18
XS1266866927	BP 2,75% 27/07/20	BB-	400	104,84	104,98	98	94	96	91
IT0005022055	UCG STEP 31/07/20	BBB-	13	104,15	104,40	60	52	58	49
XS1273507100	VOLKS 0,75% 11/08/20	BBB+	3	101,53	101,73	21	14	18	11
IT0004594930	BTP 4% 01/09/20	BBB-	1.757	111,09	111,10	16	15	12	11
IT0005058919	BTP ITALIA IL 27/10/20	BBB-	2.874	105,47	105,56	49	46	43	40

# 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
IT0005142143	BTP 0,65% 01/11/20	BBB-	3.106	101,32	101,33	22	21	15	15
IT0004957137	UCG 2,625% 31/10/20	A+	0	107,56	108,74	15	-22	9	-28
IT0005057424	ISP 0,9% 07/11/20	BBB	0	101,35	102,01	46	24	39	18
XS1014627571	UCG 3,25% 14/01/21	BBB	0	109,58	109,85	30	22	20	12
XS1346762641	MB 1,625% 19/01/21	BBB-	0	104,32	104,48	30	25	20	16
IT0004679368	ISP 5% 27/01/21	BBB	0	114,50	119,00	55	-68	45	-77
IT0004839046	ISP 5% 27/01/21	BBB	0	115,93	0,00	15	0	6	0
IT0004634132	BTP 3,75% 01/03/21	BBB-	1.414	111,55	111,59	32	31	21	20
XS1048568452	FCA 4,75% 22/03/21	BB-	707	112,03	112,33	117	108	105	96
IT0004696149	BP VICENZA 5% 25/03/21	B-	32	115,39	116,52	50	20	37	7
IT0004691355	BP VICENZA 5% 31/03/21	B-	8	115,44	116,57	50	20	38	8
IT0004966401	BTP 3,75% 01/05/21	BBB-	1.972	111,93	111,95	38	37	24	23
IT0004721582	BP VICENZA 5% 30/05/21	B-	9	115,59	116,78	65	35	50	20
IT0005175598	BTP 0,45% 01/06/21	BBB-	3.098	100,24	100,27	38	38	23	23
XS1077772538	ISP 2% 18/06/21	BBB	0	105,72	105,87	43	39	28	24
IT0004735566	BP VICENZA 5% 30/06/21	B-	23	115,83	117,04	68	38	51	22
IT0004009673	BTP 3,75% 01/08/21	BBB-	4.132	112,45	112,47	45	45	28	27
IT0004695075	BTP 4,75% 01/09/21	BBB-	1.921	116,44	116,47	48	47	29	29
DE000A126M12	BMW 1,125% 18/09/21	A+	1	101,24	106,13	80	-41	61	-61
IT0005038630	ISP STEP 22/09/21	BBB	3	102,90	0,00	85	0	65	0
XS1216647716	VOLKS 0,75% 14/10/21	BBB+	4	101,08	101,31	48	42	27	21
IT0005028003	BTP 2,15% 15/12/21	BBB-	3.415	106,37	106,39	60	60	37	37
XS1018032950	ISP 3,5% 17/01/22	BBB	0	112,29	112,53	58	53	33	28
IT0005082786	ISP 0,625% 20/01/22	BBB	0	101,45	102,71	28	-1	4	-26
IT0001086658	ISP ZC 30/01/22	BBB	215	97,96	98,24	48	42	23	16
IT0004759673	BTP 5% 01/03/22	BBB-	1.284	118,66	118,68	68	68	42	41
XS1197351577	ISP 1,125% 04/03/22	BBB	50	101,99	102,30	66	59	40	33
XS1050917373	VOLKS 2,125% 04/04/22	BBB+	2	106,64	106,91	62	56	34	28
IT0005086886	BTP 1,35% 15/04/22	BBB-	2.682	102,63	102,66	76	75	47	47
XS1088515207	FCA 4,75% 15/07/22	BB-	427	114,89	115,00	149	146	117	114
IT0004801541	BTP 5,5% 01/09/22	BBB-	738	122,16	122,19	86	86	52	52
IT0005135840	BTP 1,45% 15/09/22	BBB-	4.465	102,75	102,77	88	87	53	53
IT0004848831	BTP 5,5% 01/11/22	BBB-	2.257	122,50	122,53	94	93	57	57
IT0005172322	BTP 0,95% 15/03/23	BBB-	4.874	99,49	99,52	105	104	63	62
IT0004898034	BTP 4,5% 01/05/23	BBB-	3.311	118,20	118,22	112	111	68	67
IT0004356843	BTP 4,75% 01/08/23	BBB-	1.424	120,21	120,24	114	114	67	67
IT0000366655	BTP 9% 01/11/23	BBB-	2.744	145,22	145,25	122	122	71	71
IT0004953417	BTP 4,5% 01/03/24	BBB-	1.989	118,88	118,91	140	140	84	84
IT0005001547	BTP 3,75% 01/09/24	BBB-	1.560	114,32	114,37	155	154	92	92
IT0005045270	BTP 2,5% 01/12/24	BBB-	1.348	105,76	105,80	164	164	98	97
XS1168962063	BMW 1% 21/01/25	A+	2	101,25	102,17	82	69	14	1
IT0004513641	BTP 5% 01/03/25	BBB-	1.481	123,00	123,05	168	167	98	98
IT0005090318	BTP 1,5% 01/06/25	BBB-	6.312	98,17	98,21	176	175	103	102
IT0005127086	BTP 2% 01/12/25	BBB-	2.975	101,01	101,05	187	186	107	106
IT0004644735	BTP 4,5% 01/03/26	BBB-	3.335	120,22	120,26	188	188	105	105
IT0005170839	BTP 1,6% 01/06/26	BBB-	8.494	97,13	97,18	196	196	110	109
IT0001086567	BTP 7,25% 01/11/26	BBB-	6.956	143,62	143,67	197	197	105	105
IT0005210650	BTP 1,25% 01/12/26	BBB-	7.790	93,64	93,67	202	201	109	109
IT0001174611	BTP 6,5% 01/11/27	BBB-	1.765	139,02	139,09	216	216	113	112
IT0004889033	BTP 4,75% 01/09/28	BBB-	5.114	123,10	123,13	234	233	122	121
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-	3.419	129,47	129,51	242	241	118	118
IT0005024234	BTP 3,5% 01/03/30	BBB-	5.474	110,76	110,81	249	248	123	123
IT0001444378	BTP 6% 01/05/31	BBB-	1.335	139,38	139,48	255	254	122	121
IT0005094088	BTP 1,65% 01/03/32	BBB-	8.794	89,39	89,43	253	253	115	114
IT0003256820	BTP 5,75% 01/02/33	BBB-	2.037	138,51	138,60	267	266	123	122
IT0003535157	BTP 5% 01/08/34	BBB-	3.845	129,62	129,71	278	278	129	128
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 30/09/2017

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