

Corporate hybrid daily statistics

start days

0

end days

500

energy

x over	isin	min	av	max	st dev	latest	z score	slope	steXY	correl
OMVAV 5 1/4 PERP nc-21	XS1294342792	33	149	307	31	154	0.2	0.02	31	0.96
OMVAV 2 7/8 PERP nc-24	XS1713462403	-48	67	233	37	90	0.6	0.13	25	0.92
OMVAV 6 1/4 PERP nc-25	XS1294343337	-47	49	230	39	85	0.9	0.15	24	0.91
REPSM 3 7/8 PERP nc-21	XS1207054666	-502	100	193	93	111	0.1	-0.08	91	0.95
REPSM 4 1/2 03/25/75 nc-25	XS1207058733	-70	28	114	27	-7	-1.3	0.06	24	0.96
REPSM 3 3/4 PERP nc-26	XS2185997884	-35	-12	17	16	-30	-1.1	-1.13	9	0.70
REPSM 4.247 PERP nc-28	XS2186001314	-56	-33	-9	14	-52	-1.3	-1.07	7	0.72
BPLN 3 1/4 PERP nc-26	XS2193661324	31	42	50	5	47	1.0	0.30	5	0.94
BPLN 3 5/8 PERP nc-29	XS2193662728	0	10	23	5	9	-0.1	-0.32	5	0.95
BPLN 4 1/4 PERP nc-27	XS2193663619	3	11	22	5	13	0.4	-0.04	5	0.94
BPLN 4 3/8 PERP nc-25	US05565QDU94	-25	5	44	24	28	0.9	7.08	11	-0.39
BPLN 4 7/8 PERP nc-30	US05565QDV77	-28	-6	19	15	4	0.7	4.18	9	-0.31
TOTAL 2 1/4 PERP nc-21	XS1195201931	-73	178	362	42	157	-0.5	0.03	42	0.90
TOTAL 3 7/8 PERP nc-22	XS1413581205	-53	162	299	36	166	0.1	0.06	34	0.92
TOTAL 2.708 PERP nc-23	XS1501167164	75	147	306	35	155	0.2	0.08	31	0.95
TOTAL 1 3/4 PERP nc-24	XS1974787480	73	134	272	40	143	0.2	0.18	32	0.96
TOTAL 2 5/8 PERP nc-25	XS1195202822	49	118	275	35	139	0.6	0.08	30	0.95
TOTAL 3.369 PERP nc-26	XS1501166869	49	111	313	47	140	0.6	0.13	39	0.92
BHP 4 3/4 04/22/76 nc-21	XS1309436753	-225	172	320	51	183	0.2	-0.02	51	0.91
BHP 5 5/8 10/22/79 nc-24	XS1309436910	52	111	282	41	181	1.7	0.12	32	0.92
BHP 6 3/4 10/19/75 nc-25	USQ12441AB91	-48	56	233	35	74	0.5	0.01	35	0.93
BHP 6 1/4 10/19/75 nc-20	USQ12441AA19	-651	167	589	106	95	-0.7	-0.09	105	0.64
BHP 6 1/2 10/22/77 nc-22	XS1309437215	28	121	358	32	168	1.4	0.03	32	0.94
























low beta

x over	isin	min	av	max	st dev	latest	z score	slope	steXY	correl
SOLBBB 5.118 PERP nc-21	XS1323897485	7	132	288	38	80	-1.4	0.00	38	0.94
SOLBBB 5.425 PERP nc-23	XS0992293901	-43	51	277	41	87	0.9	0.12	33	0.90
SOLBBB 4 1/4 PERP nc-23	BE6309987400	-91	30	224	49	51	0.4	0.22	32	0.88
SOLBBB 5.869 PERP nc-24	XS1323897725	-72	22	195	31	44	0.7	0.09	25	0.94
BAYNGR 2 3/8 04/02/75 nc-22	DE000A14J611	-219	25	263	68	104	1.2	0.16	58	0.73
BAYNGR 3 3/4 07/01/74 nc-24	DE000A11QR73	-109	-2	196	63	66	1.1	0.16	53	0.74
BAYNGR 2 3/8 11/12/79 nc-25	XS2077670003	-30	46	177	53	47	0.0	0.54	35	0.94
BAYNGR 3 1/8 11/12/79 nc-27	XS2077670342	-72	24	202	76	25	0.0	0.76	53	0.94
MRKGR 2 5/8 12/12/74 nc-21	XS1152338072	-41	170	336	47	165	-0.1	0.07	45	0.88
MRKGR 3 3/8 12/12/74 nc-24	XS1152343668	50	133	343	59	195	1.0	0.16	49	0.81
MRKGR 1 5/8 06/25/79 nc-24	XS2011260531	62	132	297	60	187	0.9	0.40	39	0.92
MRKGR 2 7/8 06/25/79 nc-29	XS2011260705	-10	82	338	86	130	0.6	0.53	62	0.92
AKEFP 4 3/4 PERP nc-20	FR0012278539	-278	165	326	73	178	0.2	0.02	73	0.89
AKEFP 2 3/4 PERP nc-24	FR0013425170	-32	64	214	41	70	0.1	0.24	29	0.95
AKEFP 1 1/2 PERP nc-25	FR0013478252	9	97	222	47	81	-0.3	0.38	42	0.95
LXSGR 4 1/2 12/06/76 nc-23	XS1405763019	-97	35	171	35	56	0.6	0.04	34	0.93
LHNVX 3 PERP nc-24	XS1713466495	-169	28	166	52	88	1.2	0.24	40	0.90
BNFP 1 3/4 PERP nc-23	FR0013292828	0	101	345	62	174	1.2	0.19	47	0.75
ECLEAR 2 5/8 04/11/48 nc-28	XS1797663967	42	117	437	68	187	1.0	0.13	62	0.83
DBOERS 2 3/4 02/05/41 nc-20	DE000A161W62	-12	216	384	54	346	2.4	0.05	53	0.82
DBOERS 1 1/4 06/16/47 nc-27	DE000A289N78	204	229	253	14	219	-0.7	-1.03	10	0.10
DBHNGR 0.95 PERP nc-25	XS2010039035	109	203	433	97	180	-0.2	0.69	81	0.87
DBHNGR 1.6 PERP nc-29	XS2010039548	85	179	442	101	169	-0.1	0.76	82	0.93






tmt/auto												
x over	isin	min	av	max	st dev	latest	z score		slope	steXY	correl	
AMXLMM 6 3/8 09/06/73 nc-23	XS0969341147	-23	94	289	55	134	0.7	<div></div>	0.20	36	0.81	
AMXLMM 6 3/8 09/06/73 nc-20	XS0969342384	16	147	290	43	62	-2.0	<div></div>	-0.05	42	0.94	
BERTEL 3 04/23/75 nc-23	XS1222591023	-98	48	212	38	45	-0.1	<div></div>	0.06	35	0.93	
BERTEL 3 1/2 04/23/75 nc-27	XS1222594472	-61	13	218	41	7	-0.1	<div></div>	0.10	35	0.91	
KPN 7 03/28/73 nc-23	USN4297BBC74	-258	-16	265	57	11	0.5	<div></div>	-0.02	57	0.83	
KPN 2 PERP nc-24	XS2069101868	-5	73	263	72	25	-0.7	<div></div>	0.34	68	0.91	
TELIAS 3 04/04/78 nc-23	XS1590787799	-15	77	300	64	140	1.0	<div></div>	0.22	44	0.73	
TELIAS 1 3/8 05/11/81 nc-26	XS2082429890	44	154	303	64	131	-0.4	<div></div>	0.09	65	0.94	
SESGFP 4 5/8 PERP nc-22	XS1405777746	-551	-27	90	97	56	0.9	<div></div>	-0.06	96	0.95	
SESGFP 5 5/8 PERP nc-24	XS1405765659	-285	-87	13	44	-58	0.7	<div></div>	0.00	45	0.96	
ORAFP 4 PERP nc-21	XS1115490523	89	184	377	50	230	0.9	<div></div>	0.16	37	0.85	
ORAFP 5 1/4 PERP nc-24	XS1028599287	-8	99	326	66	180	1.2	<div></div>	0.24	43	0.71	
ORAFP 2 3/8 PERP nc-25	FR0013413887	19	106	348	73	163	0.8	<div></div>	0.39	50	0.86	
ORAFP 5 PERP nc-26	XS1115498260	-32	57	319	71	147	1.3	<div></div>	0.25	47	0.64	
ORAFP 1 3/4 PERP nc-26	FR0013447877	5	109	301	80	150	0.5	<div></div>	0.71	50	0.87	
ORAFP 5 7/8 PERP nc-22	XS1028597315	46	132	430	66	203	1.1	<div></div>	0.23	46	0.71	
ORAFP 5 3/4 PERP nc-23	XS1115502988	15	83	299	53	166	1.6	<div></div>	0.19	35	0.83	
TELEFO 3 3/4 PERP nc-22	XS1490960942	-179	40	189	46	36	-0.1	<div></div>	0.13	37	0.90	
TELEFO 2 5/8 PERP nc-23	XS1731823255	-369	-133	310	142	19	1.1	<div></div>	0.58	73	0.09	
TELEFO 3 PERP nc-23	XS1795406575	-169	-27	139	57	6	0.6	<div></div>	0.21	36	0.82	
TELEFO 5 7/8 PERP nc-24	XS1050461034	-112	-13	134	49	18	0.6	<div></div>	0.18	30	0.86	
TELEFO 4 3/8 PERP nc-24	XS1933828433	-155	-15	139	56	3	0.3	<div></div>	0.33	31	0.86	
TELEFO 3 7/8 PERP nc-26	XS1795406658	-299	-140	253	117	-22	1.0	<div></div>	0.46	65	0.18	
TELEFO 2.502 PERP nc-27	XS2109819859	-37	50	160	51	12	-0.7	<div></div>	0.23	50	0.94	
TELEFO 2 7/8 PERP nc-27	XS2056371334	-94	-10	143	53	-12	0.0	<div></div>	0.46	35	0.95	
VOD 3.1 01/03/79 nc-23	XS1888179477	-126	4	191	66	80	1.1	<div></div>	0.29	37	0.74	
VOD 4.2 10/03/78 nc-28	XS1888179550	-172	-36	197	77	65	1.3	<div></div>	0.33	45	0.62	
VOD 4 7/8 10/03/78 nc-25	XS1888180996	-158	-41	249	75	40	1.1	<div></div>	0.30	49	0.64	
VOD 6 1/4 10/03/78 nc-24	XS1888180640	-801	-80	478	144	12	0.6	<div></div>	0.50	121	0.08	
VOD 7 04/04/79 nc-29	US92857WBQ24	-194	-62	424	106	-12	0.5	<div></div>	0.55	83	0.45	
BRITEL 1.874 08/18/80 nc-25	XS2119468572	-65	40	179	48	-2	-0.9	<div></div>	-0.20	47	0.91	
IFXGR 2 7/8 PERP nc-25	XS2056730323	-106	4	186	59	33	0.5	<div></div>	0.50	41	0.94	
IFXGR 3 5/8 PERP nc-28	XS2056730679	-163	-46	105	62	5	0.8	<div></div>	0.62	33	0.94	
T 2 7/8 PERP nc-25	XS2114413565	-135	-20	157	47	-70	-1.1	<div></div>	-0.13	47	0.94	
VLVY 4.85 03/10/78 nc-23	XS1150695192	-10	83	270	35	146	1.8	<div></div>	0.07	32	0.93	
VW 3 3/4 PERP nc-21	XS1048428012	-262	79	240	71	128	0.7	<div></div>	-0.01	71	0.95	
VW 2 1/2 PERP nc-22	XS1206540806	-257	31	169	43	11	-0.5	<div></div>	0.08	40	0.93	
VW 2.7 PERP nc-22	XS1629658755	-180	13	156	41	4	-0.2	<div></div>	0.09	36	0.92	
VW 5 1/8 PERP nc-23	XS0968913342	-142	18	156	36	20	0.1	<div></div>	0.09	30	0.93	
VW 3 3/8 PERP nc-24	XS1799938995	-157	-30	133	47	-18	0.3	<div></div>	0.15	35	0.87	
VW 3 1/2 PERP nc-25	XS2187689034	-42	-21	21	15	-27	-0.4	<div></div>	-1.17	11	0.29	
VW 4 5/8 PERP nc-26	XS1048428442	-130	-44	107	40	-22	0.5	<div></div>	0.11	32	0.90	
VW 3 7/8 PERP nc-27	XS1629774230	-167	-76	69	45	-35	0.9	<div></div>	0.13	35	0.88	
VW 4 5/8 PERP nc-28	XS1799939027	-173	-84	99	48	-45	0.8	<div></div>	0.15	36	0.86	
VW 3 7/8 PERP nc-29	XS2187689380	-67	-45	-8	14	-49	-0.3	<div></div>	-0.99	11	0.37	
VW 3 1/2 PERP nc-30	XS1206541366	-119	-48	114	44	-30	0.4	<div></div>	0.08	41	0.91	

utils											
x over	isin	min	av	max	st dev	latest	z score		slope	steXY	correl
ENGIFP 4 3/4 PERP nc-21	FR0011531730	64	186	375	50	225	0.8		0.17	0	0.84
ENGIFP 1 3/8 PERP nc-23	FR0013310505	5	99	344	62	138	0.6		0.20	28	0.74
ENGIFP 3 7/8 PERP nc-24	FR0011942283	15	94	305	58	146	0.9		0.20	23	0.79
ENGIFP 3 1/4 PERP nc-24	FR0013398229	0	107	289	59	140	0.6		0.27	17	0.85
ENGIFP 1 5/8 PERP nc-25	FR0013431244	43	111	287	62	131	0.3		0.38	20	0.96
SEVFP 2 1/2 PERP nc-22	FR0012648590	32	117	274	40	128	0.3		0.11	22	0.90
SEVFP 2 7/8 PERP nc-24	FR0013252061	-33	72	272	48	101	0.6		0.16	21	0.86
SEVFP 1 5/8 PERP nc-26	FR0013445335	17	96	365	72	88	-0.1		0.43	40	0.95
EDF 4 1/8 PERP nc-22	FR0011697010	-21	93	316	45	155	1.4		0.13	41	0.88
EDF 4 PERP nc-24	FR0013367612	-119	-11	177	51	23	0.7		0.21	34	0.86
EDF 5 3/8 PERP nc-25	FR0011401751	-136	-28	157	47	20	1.0		0.15	33	0.86
EDF 5 PERP nc-26	FR0011697028	-180	-50	173	59	7	1.0		0.19	36	0.78
EDF 3 PERP nc-27	FR0013464922	-75	25	234	74	-11	-0.5		0.38	52	0.90
EDF 6 PERP nc-26	FR0011401728	204	306	708	93	376	0.8		0.14	76	-0.83
EDF 5 7/8 PERP nc-29	FR0011700293	204	306	708	93	376	0.8		0.14	76	-0.78
EDF 5 1/4 PERP nc-23	USF2893TAF33	-580	22	394	155	-12	-0.2		0.45	123	0.04
EDF 5 5/8 PERP nc-24	USF2893TAM83	-187	-42	97	39	-36	0.2		0.03	46	0.92
ENBW 3 5/8 04/02/76 nc-21	XS1044811591	-66	157	336	54	187	0.6		0.13	39	0.84
ENBW 3 5/8 04/02/76 nc-21	XS1044811591	-66	157	336	54	187	0.6		0.13	39	0.84
ENBW 3 3/8 04/05/77 nc-22	XS1405770907	-89	110	264	49	188	1.6		0.15	36	0.87
ENBW 1 1/8 11/05/79 nc-24	XS2035564975	47	137	300	66	166	0.4		0.49	17	0.94
ENBW 1 7/8 06/29/80 nc-26	XS2196328608	122	144	172	14	141	-0.2		-1.65	3	0.34
ENBW 1 5/8 08/05/79 nc-27	XS2035564629	13	112	328	77	142	0.4		0.54	25	0.94
ENBW 5 1/8 04/05/77 nc-22	XS1498442521	-83	109	619	109	115	0.1		0.14	102	0.24
RWE 2 3/4 04/21/75 nc-20	XS1219498141	-286	102	180	59	93	-0.1		-0.04	68	0.96
RWE 3 1/2 04/21/75 nc-25	XS1219499032	-39	38	308	62	95	0.9		0.21	36	0.76
RWE 6 5/8 07/30/75 nc-26	XS1254119750	-141	-15	365	65	-5	0.1		0.02	66	0.73
TENN 2.995 PERP nc-24	XS1591694481	-10	79	278	57	129	0.9		0.19	23	0.80
VATFAL 3 03/19/77 nc-27	XS1205618470	-23	50	306	65	111	0.9		0.17	45	0.78
VATFAL 6.1 11/19/78 nc-23	XS1322373017	-472	99	360	176	-51	-0.9		-0.70	104	0.43
ENELIM 2 1/2 11/24/78 nc-23	XS1713463716	-137	22	204	72	114	1.3		0.31	28	0.69
ENELIM 5.451 01/10/74 nc-24	XS0954675129	-162	97	412	120	116	0.2		-0.08	113	0.37
ENELIM 3 1/2 05/24/80 nc-25	XS2000719992	-88	46	250	72	95	0.7		0.49	29	0.80
ENELIM 3 3/8 11/24/81 nc-26	XS1713463559	-123	-9	241	73	71	1.1		0.28	34	0.64
ENELIM 7 3/4 09/10/75 nc-20	XS0954674825	-236	96	221	85	221	1.5		0.08	91	0.92
ENELIM 6 5/8 09/15/76 nc-21	XS1014987355	-35	89	277	60	150	1.0		0.22	37	0.82
ENELIM 8 3/4 09/24/73 nc-23	US29265WAA62	-365	-9	527	160	20	0.2		0.69	149	0.32
IBESM 1 7/8 PERP nc-23	XS1721244371	-18	97	345	74	167	0.9		0.27	27	0.63
IBESM 2 5/8 PERP nc-24	XS1797138960	-4	100	354	73	176	1.0		0.28	28	0.62
IBESM 3 1/4 PERP nc-24	XS1890845875	-7	103	343	76	169	0.9		0.40	24	0.74
NTGYSM 4 1/8 PERP nc-22	XS1139494493	-20	58	212	36	70	0.3		0.13	27	0.92
NTGYSM 3 3/8 PERP nc-24	XS1224710399	-57	17	220	49	42	0.5		0.18	29	0.85
CNALN 3 04/10/76 nc-21	XS1216020161	-331	9	220	83	-88	-1.2		-0.10	92	0.91
CNALN 5 1/4 04/10/75 nc-25	XS1216019585	-170	-62	230	56	-93	-0.6		-0.04	55	0.80
NGGLN 1 5/8 12/05/79 nc-24	XS2010044977	7	103	266	73	141	0.5		0.66	17	0.86
NGGLN 2 1/8 09/05/82 nc-27	XS2010045511	-30	82	310	89	113	0.4		0.74	31	0.90
NGGLN 5 5/8 06/18/73 nc-25	XS0903532090	-72	33	345	72	136	1.4		0.14	60	0.66
SSELN 3 7/8 PERP nc-20	XS1196714429	-119	87	284	50	174	1.7		-0.03	55	0.91
SSELN 3 5/8 09/16/77 nc-22	XS1572349865	-54	47	331	65	96	0.8		0.10	58	0.72
SSELN 3.74 PERP nc-26	XS2195190876	35	43	51	6	50	1.1		1.06	4	0.44
SSELN 2 3/8 PERP nc-21	XS1196713298	-105	84	294	57	91	0.1		0.02	62	0.92
SSELN 3 1/8 PERP nc-27	XS2195190520	24	38	46	6	46	1.5		0.70	4	0.38
SSELN 4 3/4 09/16/77 nc-22	XS1572343744	-269	-24	513	140	-24	0.0		0.10	137	-0.03
ALLRNV 1 5/8 PERP nc-25	XS1757377400	104	175	435	58	234	1.0		0.12	42	0.90
ORSTED 6 1/4 06/26/13 nc-23	XS0943370543	3	108	344	74	195	1.2		0.27	28	0.61
ORSTED 2 1/4 11/24/17 nc-24	XS1720192696	4	94	301	60	178	1.4		0.20	26	0.77
ORSTED 1 3/4 12/09/19 nc-27	XS2010036874	32	153	316	87	152	0.0		0.90	27	0.89
STEDIN 3 1/4 PERP nc-21	XS1141810991	82	153	365	45	125	-0.6		0.09	28	0.89
EDPPL 4.496 04/30/79 nc-24	PTEDPKOM0034	-141	22	231	75	62	0.5		0.43	33	0.71
EDPPL 1.7 07/20/80 nc-25	PTEDPLOM0017	-100	63	343	116	36	-0.2		0.78	77	0.92
ELIASO 2 3/4 PERP nc-23	BE0002597756	15	92	339	61	128	0.6		0.21	29	0.79
EVKGR 2 1/8 07/07/77 nc-22	DE000A2GSFF1	-23	102	282	36	83	-0.5		0.05	28	0.92

reit

x over	isin	min	av	max	st dev	latest	z score		slope	steXY	correl
ACFP 4 3/8 PERP nc-24	FR0013399177	-692	-107	43	148	-276	-1.1		-0.59	0	0.97
ACFP 2 5/8 PERP nc-25	FR0013457157	-411	-158	-12	129	-316	-1.2		-1.49	101	0.92
FERSM 2.124 PERP nc-23	XS1716927766	-421	-142	23	84	-56	1.0		0.10	99	0.85
ANNGR 4 PERP nc-21	XS1117300837	-33	125	316	43	154	0.7		0.15	128	0.89
ULFP 2 1/8 PERP nc-23	FR0013330529	-489	13	183	121	-275	2.4		-0.32	131	0.89
ULFP 2 7/8 PERP nc-26	FR0013330537	-265	-1	168	70	-173	2.4		-0.18	114	0.93
AKFAST 3 7/8 10/05/78 nc-23	XS1788973573	-241	-36	79	51	-18	0.4		0.15	112	0.90
AKFAST 2.249 05/17/81 nc-26	XS2110077299	-85	-5	90	39	-50	-1.1		-0.26	162	0.95
BALDER 3 03/07/78 nc-23	XS1677911825	-209	-66	131	44	-79	-0.3		0.02	119	0.94
TLGGR 3 3/8 PERP nc-24	XS2055106210	-138	-30	184	61	-120	-1.5		0.01	151	0.89
HEIBOS 3.248 PERP nc-24	XS2010037765	-309	-95	29	53	-56	0.7		0.17	101	0.95
SBBBS 4 5/8 PERP nc-24	XS1974894138	-586	-113	234	101	-106	0.1		0.17	143	0.74
SBBBS 2.624 PERP nc-25	XS2010032618	-509	-101	152	112	-118	-0.1		-1.04	182	0.79
ARNDTN 3 3/4 PERP nc-23	XS1508392625	-247	-18	220	59	-46	-0.5		0.17	128	0.80
ARNDTN 2 1/8 PERP nc-24	XS1752984440	-270	-76	132	65	-88	-0.2		0.12	120	0.83
ARNDTN 2 7/8 PERP nc-25	XS2027946610	-183	-46	145	46	-66	-0.4		0.00	103	0.96
ARNDTN 5 1/4 PERP nc-23	XS1634523754	-247	-105	89	57	-103	0.0		0.05	110	0.91
ARNDTN 4 3/4 PERP nc-24	XS2017788592	-156	-67	210	60	-59	0.1		0.27	126	0.87
GYCGR 3 3/4 PERP nc-22	XS1191320297	-136	63	193	61	125	1.0		0.18	114	0.87
GYCGR 2 3/4 PERP nc-23	XS1491364953	-80	23	189	43	67	1.0		0.14	116	0.90
GYCGR 2 1/2 PERP nc-23	XS1811181566	-174	-8	196	67	59	1.0		0.22	128	0.75
CPIPGR 4 3/8 PERP nc-23	XS1819537132	-353	-188	51	68	-161	0.4		0.14	122	0.81
CPIPGR 4 7/8 PERP nc-25	XS1982704824	-349	-218	-12	65	-174	0.7		0.33	110	0.85

others

x over	isin	min	av	max	st dev	latest	z score		slope	steXY	correl
FIRMEN 3 3/4 PERP nc-25	XS2182055009	19	39	56	10	49	1.0		0.42	9	0.86
EVKGR 2 1/8 07/07/77 nc-22	DE000A2GSFF1	-23	102	282	36	83	-0.5		0.05	34	0.92
LHAGR 5 1/8 08/12/75 nc-21	XS1271836600	####	-587	167	1593	-3545	1.9		-4.69	1255	0.82
SOFTBK 6 PERP nc-23	XS1642682410	####	-331	76	295	-440	-0.4		-0.77	293	0.01
SOFTBK 6 7/8 PERP nc-27	XS1642686676	-788	-334	-213	65	-356	-0.3		-0.13	59	0.88

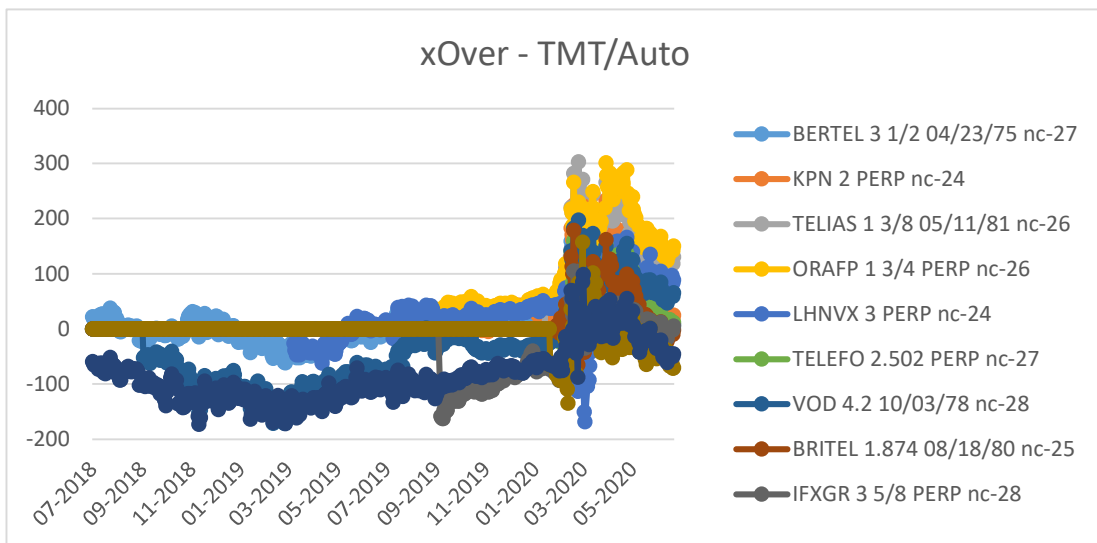
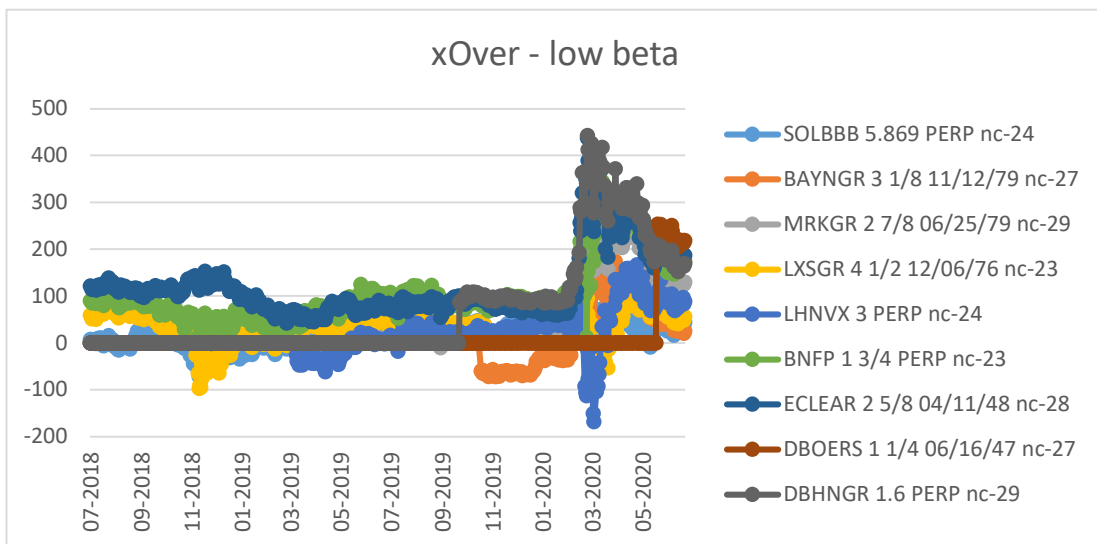
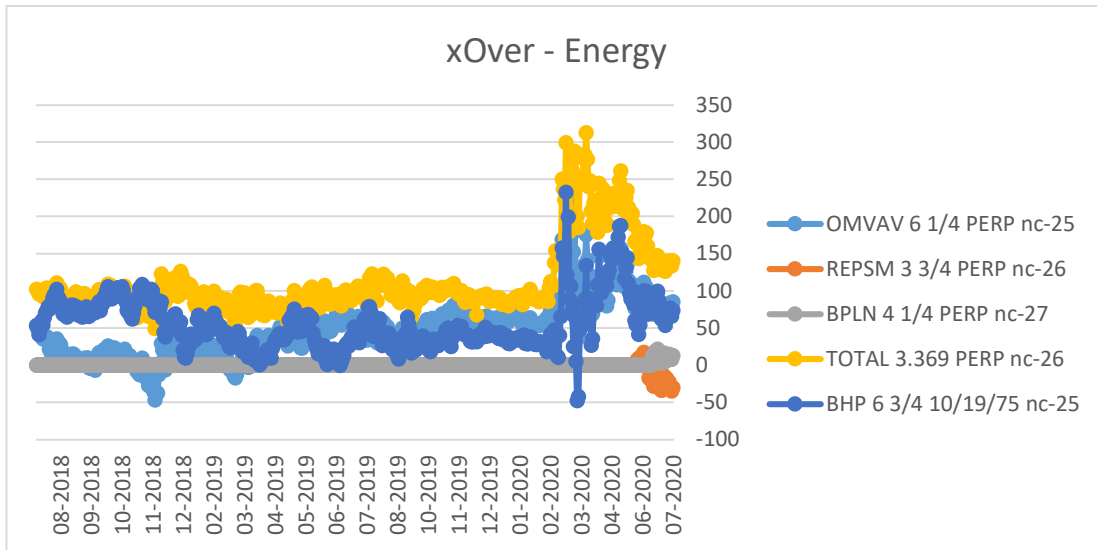
corporate hybrid pairs by z-score

low z score pairs

		min	av	max	st dev	latest	hValue	slope	steXY	correl	z
BNFP 1 3/4 PERP nc-23	FR0013292828										
ENGIFP 4 3/4 PERP nc-21	FR0011531730	-69	85	197	33	51	-13	-0.03	33	0.90	-1.04
MRKGR 2 7/8 06/25/79 nc-29	XS2011260705										
DBHNGR 1.6 PERP nc-29	XS2010039548	38	73	124	56	39	-40	-0.08	19	0.91	-1.76
LXSGR 4 1/2 12/06/76 nc-23	XS1405763019										
EVKGR 2 1/8 07/07/77 nc-22	DE000A2GSFF1	-23	67	174	53	27	-20	0.01	28	0.96	-1.45
BNFP 1 3/4 PERP nc-23	FR0013292828										
ULFP 2 1/8 PERP nc-23	FR0013330529	-748	-88	22	170	-449	-47	-0.52	131	0.53	-2.75
ULFP 2 7/8 PERP nc-26	FR0013330537										
ULFP 2 1/8 PERP nc-23	FR0013330529	-238	14	67	170	-102	-38	-0.14	45	0.99	-2.56
BHP 5 5/8 10/22/79 nc-24	XS1309436910										
TOTAL 2 5/8 PERP nc-25	XS1195202822	-95	7	74	34	-42	-29	-0.03	18	0.96	-2.76
DBHNGR 1.6 PERP nc-29	XS2010039548										
DBHNGR 0.95 PERP nc-25	XS2010039035	-32	24	46	49	10	-18	-0.07	12	0.98	-1.16
ORAFP 1 3/4 PERP nc-26	FR0013447877										
TOTAL 3.369 PERP nc-26	XS1501166869	-61	30	91	30	-10	-26	-0.28	23	0.90	-1.75
BNFP 1 3/4 PERP nc-23	FR0013292828										
TOTAL 2.708 PERP nc-23	XS1501167164	-88	46	123	36	-19	-31	-0.12	26	0.87	-2.49

high z score pairs

TOTAL 3.369 PERP nc-26	XS1501166869											
ECLEAR 2 5/8 04/11/48 nc-28	XS1797663967 -44	6	171	46	47	19	0.00	30	0.88	1.36		
EVKGR 2 1/8 07/07/77 nc-22	DE000A2GSFF1											
TOTAL 2.708 PERP nc-23	XS1501167164 -38	45	174	36	72	13	0.02	38	0.93	0.71		
REPSM 4 1/2 03/25/75 nc-25	XS1207058733											
TOTAL 2 5/8 PERP nc-25	XS1195202822 34	90	212	34	146	32	0.03	36	0.97	1.56		
REPSM 4 1/2 03/25/75 nc-25	XS1207058733											
OMVAV 6 1/4 PERP nc-25	XS1294343337 -20	21	145	41	92	43	0.09	23	0.97	3.10		
ULFP 2 7/8 PERP nc-26	FR0013330537											
ORAFP 1 3/4 PERP nc-26	FR0013447877 -12	143	530	32	323	33	1.54	91	0.73	1.99		
ULFP 2 1/8 PERP nc-23	FR0013330529											
ORAFP 5 1/4 PERP nc-24	XS1028599287 -32	86	741	23	455	48	0.57	125	0.52	2.96		
SOLBBB 4 1/4 PERP nc-23	BE6309987400											
SOLBBB 5.425 PERP nc-23	XS0992293901 -15	24	70	44	36	14	-0.04	16	0.99	0.74		
ULFP 2 1/8 PERP nc-23	FR0013330529											
SOLBBB 5.425 PERP nc-23	XS0992293901 -69	38	569	44	362	51	0.44	106	0.82	3.06		
ULFP 2 7/8 PERP nc-26	FR0013330537											
LXSGR 4 1/2 12/06/76 nc-23	XS1405763019 -84	35	355	57	229	44	0.23	66	0.86	2.94		



corporate curves

VW eur Curve	yrs	maturity	0	60	120	240	slope
VW 3 3/4 PERP nc-21	0.7	24/03/2021	248	591	74	167	
VW 2 1/2 PERP nc-22	1.7	20/03/2022	365	486	133	249	118
VW 2.7 PERP nc-22	2.4	14/12/2022	371	493	149	278	9
VW 5 1/8 PERP nc-23	3.1	04/09/2023	356	490	173	277	-2
VW 3 3/8 PERP nc-24	4.0	27/06/2024	394	499	194	305	46
VW 3 1/2 PERP nc-25	4.9	17/06/2025	403	-	-	-	10
VW 4 5/8 PERP nc-26	5.7	24/03/2026	398	491	238	354	-6
VW 3 7/8 PERP nc-27	6.9	14/06/2027	410	517	266	368	10
VW 4 5/8 PERP nc-28	8.0	27/06/2028	421	499	276	388	10
VW 3 7/8 PERP nc-29	8.9	17/06/2029	425	-	-	-	4
VW 3 1/2 PERP nc-30	9.7	20/03/2030	406	463	270	374	-25

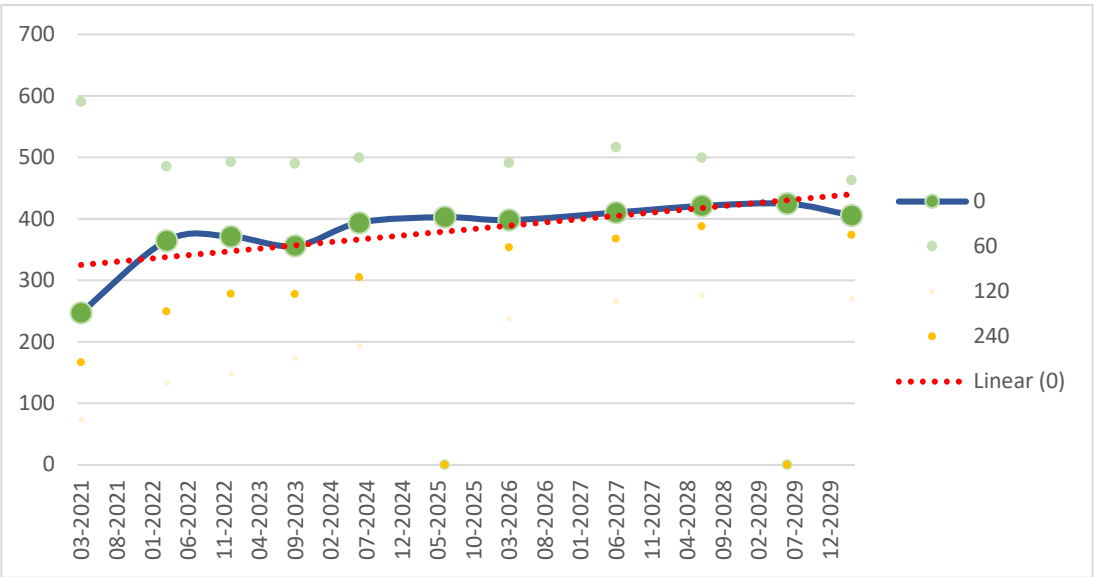
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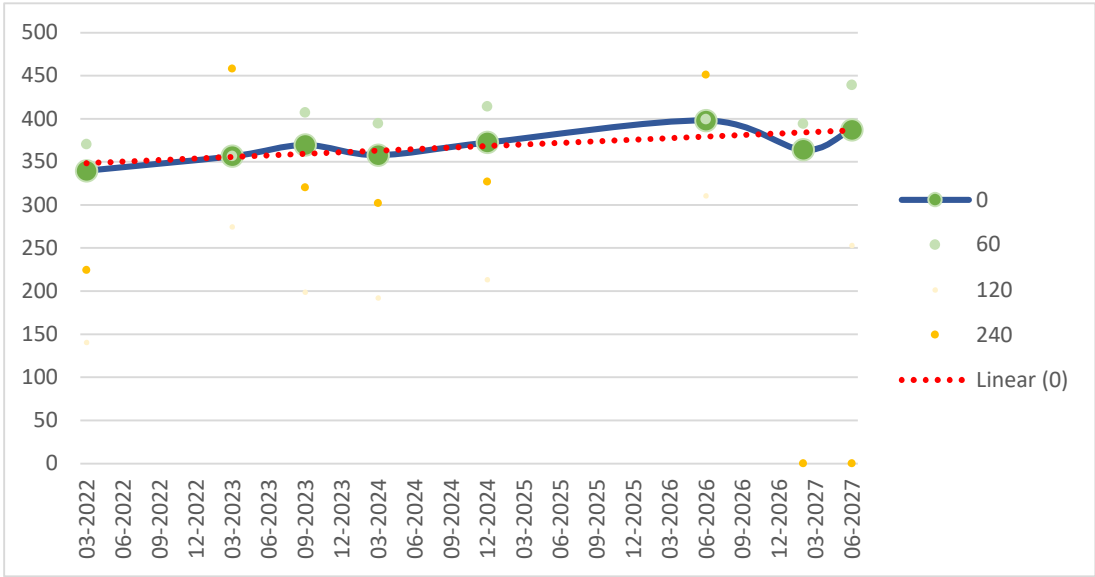
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Telefo eur Curve	yrs	maturity	0	60	120	240	step
TELEFO 3 3/4 PERP nc-22	1.7	15/03/2022	340	370	140	224	
TELEFO 2 5/8 PERP nc-23	2.6	07/03/2023	357	357	275	458	17
TELEFO 3 PERP nc-23	3.1	04/09/2023	370	407	199	320	13
TELEFO 5 7/8 PERP nc-24	3.7	31/03/2024	358	395	192	302	-12
TELEFO 4 3/8 PERP nc-24	4.4	14/12/2024	373	414	213	327	15
TELEFO 3 7/8 PERP nc-26	5.9	22/06/2026	398	400	311	451	26
TELEFO 2.502 PERP nc-27	6.6	05/02/2027	364	394	-	-	-34
TELEFO 2 7/8 PERP nc-27	6.9	24/06/2027	387	439	253	-	23

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Total eur Curve	yrs	maturity	0	60	120	240	step
TOTAL 2 1/4 PERP nc-21	0.6	26/02/2021	219	307	55	95	
TOTAL 3 7/8 PERP nc-22	1.8	18/05/2022	209	248	69	126	-10
TOTAL 2.708 PERP nc-23	2.8	05/05/2023	221	268	89	138	11
TOTAL 1 3/4 PERP nc-24	3.7	04/04/2024	232	295	103	157	12
TOTAL 2 5/8 PERP nc-25	4.6	26/02/2025	236	299	114	162	4
TOTAL 3.369 PERP nc-26	6.2	06/10/2026	235	283	124	173	-1

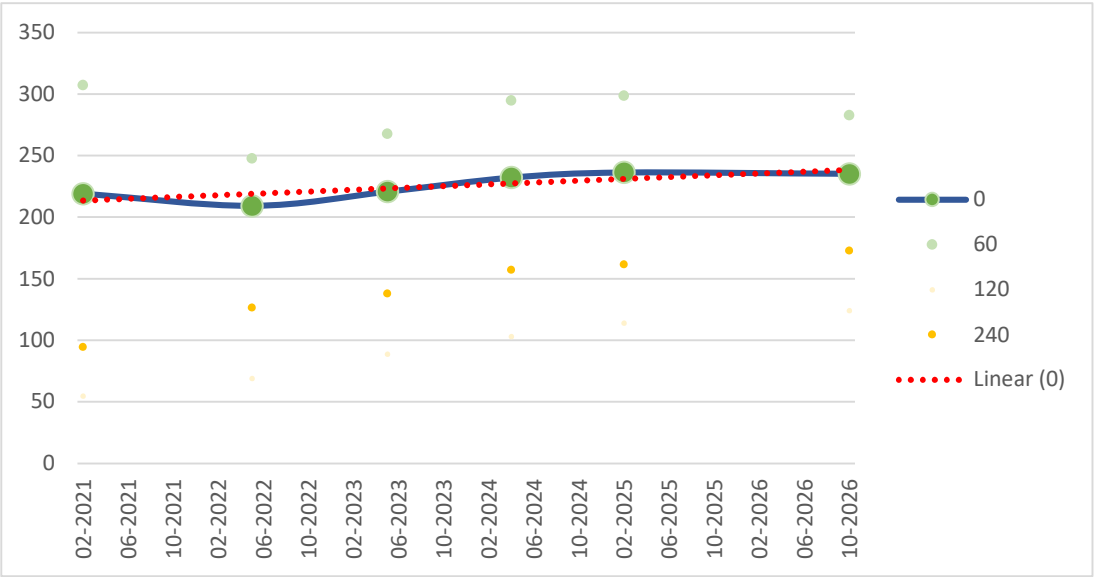
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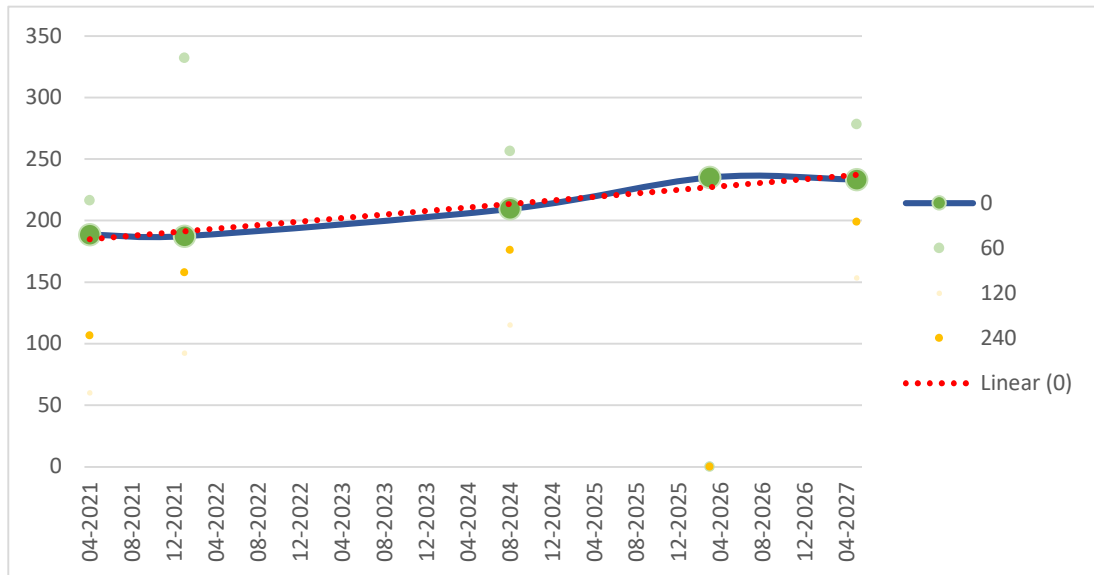
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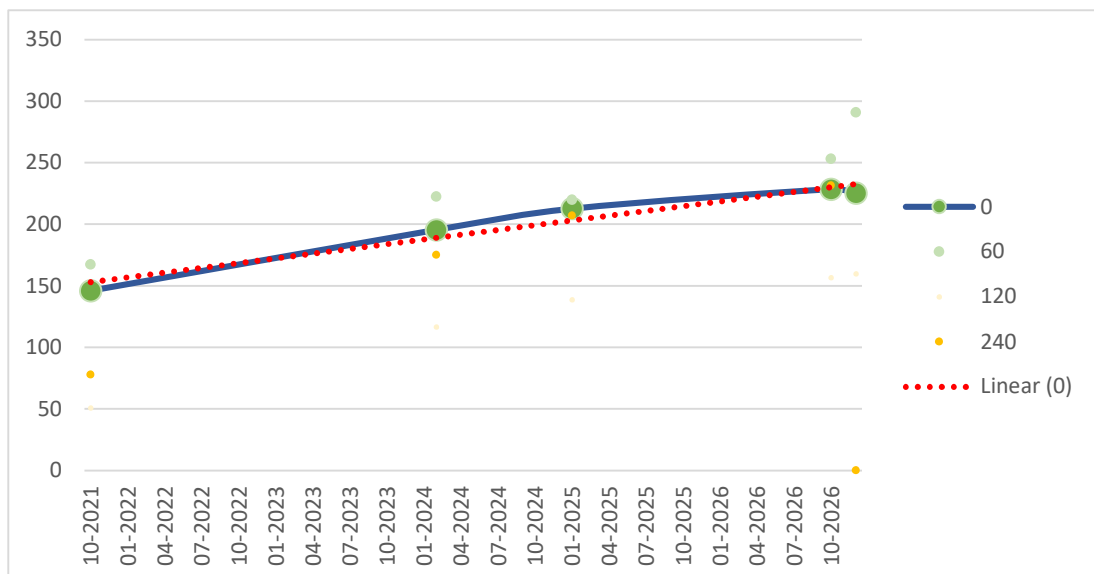
ENBW eur Curve	yrs	maturity	0	60	120	240	step
ENBW 3 5/8 04/02/76 nc-21	0.7	02/04/2021	189	217	60	107	
ENBW 3 3/8 04/05/77 nc-22	1.5	05/01/2022	187	332	92	158	-1
ENBW 1 1/8 11/05/79 nc-24	4.1	05/08/2024	210	256	115	176	22
ENBW 1 7/8 06/29/80 nc-26	5.7	30/03/2026	235	-	-	-	26
ENBW 1 5/8 08/05/79 nc-27	6.8	05/05/2027	234	278	154	199	-2

slope ➡ 9 ⬇ 2 ⬆ 14 ⬆ 13



ORAFP eur Curve	yrs	maturity	0	60	120	240	step
ORAFP 4 PERP nc-21	1.2	01/10/2021	146	167	51	78	
ORAFP 5 1/4 PERP nc-24	3.6	07/02/2024	195	222	117	175	49
ORAFP 2 3/8 PERP nc-25	4.5	15/01/2025	213	220	139	207	17
ORAFP 5 PERP nc-26	6.2	01/10/2026	229	253	157	232	16
ORAFP 1 3/4 PERP nc-26	6.4	19/12/2026	225	291	160	-	-3

slope ⬇ 15 ⬇ 20 ⬇ 20 ⬆ 31



hybrids_06.xlsx

hybrids top 10, by z-score

top 10: bonds that have **cheapened** relative to xover

x over	isin	min	av	max	st dev	latest	z score	ccy	steXY	correl	rank	rh sector
REPSM 4 1/2 03/25/75 nc-25	XS1207058733	-27	41	114	25	-7	-1.9	EUR	22	0.99	191	Energy
TLGGR 3 3/8 PERP nc-24	XS205510621C	-138	-22	184	61	-120	-1.6	EUR	60	0.90	190	REIT
ARNDTN 3 3/4 PERP nc-23	XS1508392625	-64	33	220	50	-46	-1.6	EUR	50	0.93	189	REIT
REPSM 4.247 PERP nc-28	XS2186001314	-56	-33	-9	14	-52	-1.3	EUR	7	0.72	188	Energy
ULFP 2 7/8 PERP nc-26	FR0013330537	-265	-44	168	99	-173	-1.3	EUR	62	0.93	187	REIT
ACFP 2 5/8 PERP nc-25	FR0013457157	-411	-158	-12	129	-316	-1.2	EUR	60	0.92	186	REIT
ULFP 2 1/8 PERP nc-23	FR0013330525	-489	-68	183	170	-275	-1.2	EUR	101	0.88	185	REIT
AMXLMM 6 3/8 09/06/73 nc-20	XS0969342384	16	127	290	54	62	-1.2	GBP	34	0.95	184	TMT/ AUTO
AKFAST 2.249 05/17/81 nc-26	XS2110077295	-85	-5	90	39	-50	-1.1	EUR	38	0.95	183	REIT
REPSM 3 3/4 PERP nc-26	XS2185997884	-35	-12	17	16	-30	-1.1	EUR	9	0.70	182	Energy

top 10: bonds that have **richened** relative to xover

x over	isin	min	av	max	st dev	latest	z score	ccy	steXY	correl	rank	rh sector
SSELN 3.74 PERP nc-26	XS2195190876	35	43	51	6	50	1.1	GBP	4	0.44	10	UTILS
VLVY 4.85 03/10/78 nc-23	XS1150695192	-1	101	270	39	146	1.1	EUR	37	0.96	9	TMT/ AUTO
ERFFP 3 1/4 PERP nc-25	XS1716945586	-285	-117	17	59	-48	1.2	EUR	40	0.91	8	missing
ENELIM 7 3/4 09/10/75 nc-20	XS0954674825	-236	100	221	101	221	1.2	GBP	92	0.96	7	UTILS
SSELN 3 7/8 PERP nc-20	XS1196714425	-119	82	284	71	174	1.3	GBP	70	0.91	6	UTILS
DBOERS 2 3/4 02/05/41 nc-20	DE000A161W6	-12	230	384	84	346	1.4	EUR	64	0.82	5	Low Beta
ERFFP 4 7/8 PERP nc-23	XS1224953882	-251	-86	62	76	21	1.4	EUR	46	0.84	4	missing
SSELN 3 1/8 PERP nc-27	XS219519052C	24	38	46	6	46	1.5	EUR	6	0.38	3	UTILS
TRAFIG 7 1/2 PERP nc-24	XS2033327854	#####	-680	-513	107	-513	1.6	EUR	105	0.89	2	missing
SBRYLN 6 1/2 PERP nc-20	XS1268050397	-439	59	667	211	667	2.9	GBP	205	0.89	1	missing

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isin	min	av	max	st dev	latest	z score	ccy	steXY	correl	rank	rh sector
max	204	346	708	2172	667	2.9		####	0.99		
q3	30	137	311	81	142	0.3		66.5	0.96		
average	-193	23	218	91	13	0.0		74.1	0.85		
q1	-177	-3	149	45	-12	-0.3		38.3	0.90		
min	####	####	###	5	-3545	-1.9		4.0	-0.95		