

issuers	bonds
VW	11
TELEFO	8
TOTAL	6
ENBW	6
ORAFP	5
ENGIFP	5
EDF	5
SOLBBB	4
BAYNGR	4
MRKGR	4
REPSM	4
ENELIM	4
ORSTED	4
AKEFP	3
ERFFP	3
OMVAV	3
SEVFP	3
IBESM	3
EDPPL	3
ACFP	3
ARNDTN	3
GYCGR	3

		short ticker	long ticker	short spread	long spread	curve per year
vw	pairBasis	VW 3 3/4 PERP nc-21	VW 2 1/2 PERP nc-22	262	383	12
	pairBasis	VW 2 1/2 PERP nc-22	VW 2.7 PERP nc-22	383	384	1
	pairBasis	VW 2.7 PERP nc-22	VW 5 1/8 PERP nc-23	384	352	-46
	pairBasis	VW 5 1/8 PERP nc-23	VW 3 3/8 PERP nc-24	352	390	46
	pairBasis	VW 3 3/8 PERP nc-24	VW 3 1/2 PERP nc-25	390	402	13
	pairBasis	VW 3 1/2 PERP nc-25	VW 4 5/8 PERP nc-26	402	402	-1
	pairBasis	VW 4 5/8 PERP nc-26	VW 3 7/8 PERP nc-27	402	414	10
	pairBasis	VW 3 7/8 PERP nc-27	VW 4 5/8 PERP nc-28	414	422	8
	pairBasis	VW 4 5/8 PERP nc-28	VW 3 7/8 PERP nc-29	422	424	2
	pairBasis	VW 3 7/8 PERP nc-29	VW 3 1/2 PERP nc-30	424	396	-3
	whole curv	VW 2 1/2 PERP nc-22	VW 4 5/8 PERP nc-28	383	422	6
	whole curv	VW 2.7 PERP nc-22	VW 3 7/8 PERP nc-29	384	424	6
	long end	VW 4 5/8 PERP nc-26	VW 3 1/2 PERP nc-30	402	396	-1
telefo	pairBasis	TELEFO 3 3/4 PERP nc-	TELEFO 2 5/8 PERP nc-	370	387	18
	pairBasis	TELEFO 2 5/8 PERP nc-	TELEFO 3 PERP nc-23	387	401	28
	pairBasis	TELEFO 3 PERP nc-23	TELEFO 5 7/8 PERP nc-	401	378	-40
	pairBasis	TELEFO 5 7/8 PERP nc-	TELEFO 4 3/8 PERP nc-	378	388	13
	pairBasis	TELEFO 4 3/8 PERP nc-	TELEFO 3 7/8 PERP nc-	388	411	15
	pairBasis	TELEFO 3 7/8 PERP nc-	TELEFO 2.502 PERP nc-	411	365	-74
	pairBasis	TELEFO 2.502 PERP nc-	TELEFO 2 7/8 PERP nc-	365	389	63
	whole curv	TELEFO 2 5/8 PERP nc-	TELEFO 3 7/8 PERP nc-	387	411	7
	whole curv	TELEFO 3 PERP nc-23	TELEFO 2 7/8 PERP nc-	401	389	-3
	long end	TELEFO 5 7/8 PERP nc-	TELEFO 2 7/8 PERP nc-	378	389	3
total	pairBasis	TOTAL 2 1/4 PERP nc-2	TOTAL 3 7/8 PERP nc-2	211	225	12
	pairBasis	TOTAL 3 7/8 PERP nc-2	TOTAL 2.708 PERP nc-2	225	228	3
	pairBasis	TOTAL 2.708 PERP nc-2	TOTAL 1 3/4 PERP nc-2	228	236	8
	pairBasis	TOTAL 1 3/4 PERP nc-2	TOTAL 2 5/8 PERP nc-2	236	238	2

pairBasis	TOTAL 2 5/8 PERP nc-2 TOTAL 3.369 PERP nc-2	238	246	5
whole curv	TOTAL 3 7/8 PERP nc-2 TOTAL 2 5/8 PERP nc-2	225	238	5
long end	TOTAL 2.708 PERP nc-2 TOTAL 3.369 PERP nc-2	228	246	5

curve change (14d)	curve change (30d)
17	237
-13	-37
11	-40
-11	-8
-11	-
15	-
0	-13
9	5
-21	-
41	-
0	-10
-2	-
5	2
157	118
-307	-207
1	-33
21	2
55	44
-133	-131
7	19
-16	-16
5	-6
6	-1
15	-20
14	-32
7	-11
-3	-19

5

2

6

-21

3

-7