**Courbe d'actualisation OIS**

| Tickers | Rate |
|---|---|
| EONIA CMPN Index | -0.33% |
| EUSWE1Z CMPN Curncy | -0.35% |
| EUSWE2Z CMPN Curncy | -0.34% |
| EUSWEA CMPN Curncy | -0.34% |
| EUSWEB CMPN Curncy | -0.34% |
| EUSWEC CMPN Curncy | -0.35% |
| EUSWED CMPN Curncy | -0.35% |
| EUSWEE CMPN Curncy | -0.35% |
| EUSWEF CMPN Curncy | -0.35% |
| EUSWEG CMPN Curncy | -0.35% |
| EUSWEH CMPN Curncy | -0.35% |
| EUSWEI CMPN Curncy | -0.35% |
| EUSWEJ CMPN Curncy | -0.35% |
| EUSWEK CMPN Curncy | -0.34% |
| EUSWE1 CMPN Curncy | -0.34% |
| EUSWE1F CMPN Curncy | -0.34% |
| EUSWE2 CMPN Curncy | -0.33% |
| EUSWE2F CMPN Curncy | -0.32% |
| EUSWE3 CMPN Curncy | -0.29% |
| EUSWE4 CMPN Curncy | -0.25% |
| EUSWE5 CMPN Curncy | -0.16% |
| EUSWE6 CMPN Curncy | -0.05% |
| EUSWE7 CMPN Curncy | 0.07% |
| EUSWE8 CMPN Curncy | 0.20% |
| EUSWE9 CMPN Curncy | 0.33% |
| EUSWE10 CMPN Curncy | 0.44% |
| EUSWE11 CMPN Curncy | 0.53% |
| EUSWE12 CMPN Curncy | 0.64% |
| EUSWE15 CMPN Curncy | 0.84% |
| EUSWE20 CMPN Curncy | 1.01% |
| EUSWE25 CMPN Curncy | 1.08% |
| EUSWE30 CMPN Curncy | 1.11% |
| EUSWE35 CMPN Curncy | 1.13% |
| EUSWE40 CMPN Curncy | 1.11% |
| EUSWE50 CMPN Curncy | 1.08% |

**1M swap curve**

| Tickers | Rate |
|---|---|
| EUR001M Index | -0.368% |
| EUSWBV1 Curncy | -0.368% |
| EUSWCV1 Curncy | -0.365% |
| EUSWDV1 Curncy | -0.369% |
| EUSWEV1 Curncy | -0.369% |
| EUSWFV1 Curncy | -0.369% |
| EUSWGV1 Curncy | -0.369% |
| EUSWHV1 Curncy | -0.368% |
| EUSWIV1 Curncy | -0.367% |
| EUSWJV1 Curncy | -0.367% |
| EUSWKV1 Curncy | -0.366% |
| EUSW1V1 Curncy | -0.365% |
| EUSW1CV1 Curncy | -0.363% |
| EUSW1FV1 Curncy | -0.360% |
| EUSW1IV1 Curncy | -0.357% |
| EUSW2V1 Curncy | -0.351% |
| EUSW3V1 Curncy | -0.317% |
| EUSW4V1 Curncy | -0.259% |
| EUSW5V1 Curncy | -0.174% |
| EUSW6V1 Curncy | -0.061% |
| EUSW7V1 Curncy | 0.066% |
| EUSW8V1 Curncy | 0.193% |
| EUSW9V1 Curncy | 0.323% |
| EUSW10V1 Curncy | 0.438% |
| EUSW12V1 Curncy | 0.635% |
| EUSW15V1 Curncy | 0.834% |
| EUSW20V1 Curncy | 1.023% |
| EUSW25V1 Curncy | 1.087% |
| EUSW30V1 Curncy | 1.120% |

**3M swap curve**

| Tickers | Rate |
|---|---|
| EUR003M Index | -0.32% |
| EUFR0CF ICPL Curncy | -0.31% |
| EUFR0FI ICPL Curncy | -0.29% |
| EUFR0I1 ICPL Curncy | -0.27% |
| EUSW1V3 Curncy | -0.30% |
| EUSW2V3 Curncy | -0.27% |
| EUSW3V3 Curncy | -0.22% |
| EUSW4V3 Curncy | -0.15% |
| EUSW5V3 Curncy | -0.06% |
| EUSW6V3 Curncy | 0.05% |
| EUSW7V3 Curncy | 0.18% |
| EUSW8V3 Curncy | 0.30% |
| EUSW9V3 Curncy | 0.43% |
| EUSW10V3 Curncy | 0.54% |
| EUSW12V3 Curncy | 0.73% |
| EUSW15V3 Curncy | 0.94% |
| EUSW20V3 Curncy | 1.10% |
| EUSW25V3 Curncy | 1.16% |
| EUSW30V3 Curncy | 1.18% |

**12M swap curve**

| Tickers | Rate |
|---|---|
| EUR012M Curncy | -0.08% |
| EUFR0F1F Curncy | -0.03% |
| EUFR012 Curncy | 0.02% |
| EUS2V12 Curncy | -0.03% |
| EUS3V12 Curncy | 0.03% |
| EUS4V12 Curncy | 0.11% |
| EUS5V12 Curncy | 0.21% |
| EUS6V12 Curncy | 0.33% |
| EUS7V12 Curncy | 0.45% |
| EUS8V12 Curncy | 0.57% |
| EUS9V12 Curncy | 0.68% |
| EUS10V12 Curncy | 0.78% |
| EUS12V12 Curncy | 0.95% |
| EUS15V12 Curncy | 1.12% |
| EUS20V12 Curncy | 1.26% |
| EUS25V12 Curncy | 1.29% |

**EURUSD Forwards**

| Tenor | Value |
|---|---|
| ON | 1.0509 |
| TN | 1.0517 |
| SN | 1.0518 |
| 1W | 1.0522 |
| 1M | 1.0534 |
| 2M | 1.0548 |
| 3M | 1.0567 |
| 4M | 1.0582 |
| 5M | 1.0598 |
| 6M | 1.0615 |
| 9M | 1.0670 |
| 12M | 1.0729 |
| 15M | 1.0790 |
| 18M | 1.0855 |
| 2Y | 1.0988 |
| 3Y | 1.1288 |
| 4Y | 1.1602 |
| 5Y | 1.1912 |
| 6Y | 1.2196 |
| 7Y | 1.2456 |
| 8Y | 1.2698 |
| 9Y | 1.2926 |
| 10Y | 1.3130 |

**Surface de volatilité pour options EURUSD**

| | ATM | 35D RR | 35D BF | 25D RR | 25D BF | 15D RR | 15D BF | 10D RR | 10D BF |
|---|---|---|---|---|---|---|---|---|---|
| **1D** | 6.2350 | -0.1300 | 0.0450 | -0.2250 | 0.1350 | -0.3500 | 0.2750 | -0.4250 | 0.3900 |
| **1W** | 11.1350 | -0.0350 | 0.0550 | -0.0550 | 0.1650 | -0.0775 | 0.3850 | -0.0700 | 0.5575 |
| **2W** | 10.4500 | -0.1200 | 0.0675 | -0.2050 | 0.2000 | -0.3175 | 0.4400 | -0.3775 | 0.6325 |
| **3W** | 10.5650 | -0.1750 | 0.0750 | -0.3100 | 0.2250 | -0.4700 | 0.5000 | -0.5850 | 0.7250 |
| **1M** | 10.3125 | -0.2450 | 0.0800 | -0.4425 | 0.2425 | -0.6600 | 0.5550 | -0.8100 | 0.8075 |
| **2M** | 10.1900 | -0.3700 | 0.0875 | -0.6700 | 0.2650 | -1.0125 | 0.6125 | -1.2450 | 0.8900 |
| **3M** | 10.5300 | -0.5650 | 0.1000 | -1.0200 | 0.3050 | -1.5300 | 0.7050 | -1.8700 | 1.0300 |
| **4M** | 10.6950 | -0.8175 | 0.1175 | -1.4675 | 0.3675 | -2.2675 | 0.8475 | -2.7900 | 1.2350 |
| **6M** | 10.8350 | -1.0550 | 0.1325 | -1.9150 | 0.4200 | -2.8900 | 0.9850 | -3.5300 | 1.4300 |
| **9M** | 10.6300 | -1.0275 | 0.1325 | -1.8525 | 0.4225 | -2.8200 | 0.9875 | -3.4600 | 1.4350 |
| **1Y** | 10.5200 | -1.0050 | 0.1375 | -1.8150 | 0.4250 | -2.7350 | 1.0050 | -3.3450 | 1.4650 |
| **18M** | 10.6800 | -0.9050 | 0.1350 | -1.6550 | 0.4350 | -2.5275 | 1.0225 | -3.1250 | 1.5050 |
| **2Y** | 10.7800 | -0.8500 | 0.1375 | -1.5650 | 0.4350 | -2.3650 | 1.0400 | -2.9100 | 1.5350 |
| **3Y** | 11.0700 | -0.4650 | 0.1325 | -0.8600 | 0.4200 | -1.2825 | 1.0025 | -1.6000 | 1.5000 |
| **4Y** | 11.3900 | -0.2400 | 0.1300 | -0.4450 | 0.4150 | -0.6625 | 0.9875 | -0.8500 | 1.4750 |
| **5Y** | 11.6200 | -0.1350 | 0.1275 | -0.2600 | 0.4050 | -0.3825 | 0.9725 | -0.5050 | 1.4550 |
| **7Y** | 11.9150 | -0.0750 | 0.1225 | -0.1500 | 0.3850 | -0.2300 | 0.9500 | -0.3250 | 1.4200 |
| **10Y** | 12.1675 | -0.2425 | 0.1075 | -0.4625 | 0.3650 | -0.7125 | 0.9550 | -0.9600 | 1.4550 |
| **15Y** | 12.7000 | -0.3305 | 0.0731 | -0.5981 | 0.2199 | -0.9717 | 0.4965 | -1.2469 | 0.7235 |

**EURCZK Forwards**

| Tenor | Value |
|---|---|
| CZKON | 27.0696 |
| CZKTN | 27.0240 |
| CZKSN | 27.0251 |
| CZK1W | 27.0268 |
| CZK1M | 27.0252 |
| CZK2M | 27.0271 |
| CZK3M | 27.0147 |
| CZK4M | 26.9864 |
| CZK5M | 26.9552 |
| CZK6M | 26.9374 |
| CZK9M | 26.8353 |
| CZK12M | 26.7366 |
| CZK15M | 26.6833 |
| CZK18M | 26.6320 |
| CZK2Y | 26.5297 |
| 6Y | 26.6147 |
| 7Y | 26.6694 |
| 8Y | 26.7243 |
| 9Y | 26.7793 |
| 10Y | 26.8339 |

**Surface de volatilité pour options EURCZK**

| | ATM | 35D RR | 35D BF | 25D RR | 25D BF | 15D RR | 15D BF | 10D RR | 10D BF |
|---|---|---|---|---|---|---|---|---|---|
| **1D** | 1.3400 | -0.1000 | 0.0450 | -0.1950 | 0.1250 | -0.3250 | 0.2850 | -0.3800 | 0.4100 |
| **1W** | 1.8325 | -0.1325 | 0.0575 | -0.2600 | 0.1650 | -0.3975 | 0.3575 | -0.4400 | 0.5050 |
| **2W** | 1.9100 | -0.1275 | 0.0750 | -0.2525 | 0.1750 | -0.4325 | 0.4175 | -0.4925 | 0.5850 |
| **3W** | 1.9375 | -0.1300 | 0.1125 | -0.2650 | 0.2475 | -0.4725 | 0.5975 | -0.5225 | 0.8525 |
| **1M** | 1.9550 | -0.1425 | 0.1475 | -0.3075 | 0.3325 | -0.4750 | 0.7300 | -0.4900 | 1.0500 |
| **2M** | 2.2200 | -0.1475 | 0.1725 | -0.3175 | 0.3850 | -0.5300 | 0.8925 | -0.5525 | 1.3025 |
| **3M** | 2.6250 | -0.1750 | 0.2075 | -0.3825 | 0.4700 | -0.6625 | 1.1925 | -0.6750 | 1.7750 |
| **4M** | 2.9300 | -0.2000 | 0.2150 | -0.4225 | 0.4775 | -0.7950 | 1.2700 | -0.8525 | 1.9175 |
| **6M** | 3.1850 | -0.2400 | 0.2300 | -0.5075 | 0.5175 | -0.8800 | 1.3400 | -0.9350 | 2.0100 |
| **9M** | 3.9075 | -0.3525 | 0.1825 | -0.7400 | 0.6075 | -1.3400 | 1.6100 | -1.4450 | 2.4225 |
| **1Y** | 4.4625 | -0.4325 | 0.2750 | -0.9100 | 0.6925 | -1.6550 | 1.7425 | -1.8900 | 2.5800 |
| **18M** | 4.9400 | -0.3900 | 0.2225 | -0.8025 | 0.7125 | -1.5775 | 1.8525 | -1.8725 | 2.8075 |
| **2Y** | 5.2000 | -0.4300 | 0.2250 | -0.9000 | 0.7500 | -1.6300 | 1.9150 | -1.9300 | 2.9000 |
| **3Y** | 5.7000 | -0.2650 | 0.3600 | -0.5000 | 0.8025 | -1.1125 | 1.9250 | -1.5000 | 2.9000 |
| **4Y** | 5.9000 | 0.0500 | 0.2700 | 0.2000 | 0.8500 | 0.3500 | 2.0000 | 0.3400 | 3.0000 |
| **5Y** | 6.2500 | -0.0100 | 0.2650 | 0.1000 | 0.8500 | 0.1950 | 2.0450 | 0.1650 | 3.1000 |
| **7Y** | 6.5000 | 0.0160 | 0.2808 | 0.2000 | 0.9000 | 0.3346 | 2.1591 | 0.3150 | 3.2500 |
| **10Y** | 6.5000 | 0.0050 | 0.2700 | 0.2000 | 0.9000 | 0.3750 | 2.2100 | 0.3450 | 3.3500 |

**USDBRL Forwards**

| Tenor | Value |
|---|---|
| ON | 3.2553 |
| TN | 3.2553 |
| SN | 3.2571 |
| 1W | 3.2682 |
| 1M | 3.2864 |
| 2M | 3.3109 |
| 3M | 3.3376 |
| 4M | 3.3615 |
| 5M | 3.3870 |
| 6M | 3.4109 |
| 9M | 3.4865 |
| 12M | 3.5424 |
| 15M | 3.6044 |
| 18M | 3.6678 |
| 2Y | 3.7938 |
| 3Y | 4.0591 |
| 4Y | 4.3238 |
| 5Y | 4.5857 |
| 6Y | 4.7852 |
| 7Y | 4.9848 |
| 8Y | 5.2179 |
| 9Y | 5.4485 |
| 10Y | 5.6791 |

| | ATM | 35D RR | 35D BF | 25D RR | 25D BF | 15D RR | 15D BF | 10D RR | 10D BF |
|---|---|---|---|---|---|---|---|---|---|
| **1D** | 18.5725 | -0.5525 | 0.5400 | -1.0675 | 1.2075 | -1.5800 | 1.9075 | -1.8750 | 2.5650 |
| **1W** | 17.1150 | -0.6775 | -0.0525 | -1.1700 | 0.0525 | -1.5900 | 0.6400 | -1.9050 | 1.1475 |
| **2W** | 16.5550 | -0.7550 | 0.1450 | -1.3650 | 0.3900 | -1.8625 | 0.7825 | -2.2000 | 1.1300 |
| **3W** | 16.6450 | -0.8975 | 0.1000 | -1.5775 | 0.2875 | -2.2425 | 0.6225 | -2.6600 | 0.8800 |
| **1M** | 16.8800 | -0.9775 | 0.1350 | -1.7525 | 0.3400 | -2.4950 | 0.6275 | -2.9650 | 0.8500 |
| **2M** | 16.4700 | -1.1525 | 0.1125 | -2.0750 | 0.3100 | -3.0125 | 0.6775 | -3.6100 | 0.9600 |
| **3M** | 16.5925 | -1.3500 | 0.1625 | -2.4650 | 0.4150 | -3.6475 | 0.8575 | -4.4000 | 1.1900 |
| **4M** | 16.6775 | -1.4875 | 0.1700 | -2.7050 | 0.4525 | -4.1050 | 0.9575 | -4.9975 | 1.3300 |
| **6M** | 16.6800 | -1.6350 | 0.2000 | -3.0400 | 0.5300 | -4.6525 | 1.1425 | -5.6700 | 1.5850 |
| **9M** | 16.6875 | -1.8650 | 0.2075 | -3.5175 | 0.5625 | -5.4925 | 1.3075 | -6.7100 | 1.8375 |
| **1Y** | 16.7500 | -1.9850 | 0.2375 | -3.8300 | 0.6500 | -6.0275 | 1.5575 | -7.3800 | 2.1850 |
| **18M** | 17.2900 | -2.1925 | 0.2800 | -4.1600 | 0.7425 | -6.5850 | 1.7725 | -8.0400 | 2.4750 |
| **2Y** | 17.6500 | -2.2700 | 0.2775 | -4.3850 | 0.7500 | -6.9575 | 1.9575 | -8.4800 | 2.7650 |
| **3Y** | 18.9825 | -2.8525 | 0.3675 | -5.5925 | 0.8850 | -9.0250 | 2.1150 | -10.9550 | 2.9400 |
| **4Y** | 19.8425 | -2.9750 | 0.4350 | -5.9625 | 0.9800 | -9.8675 | 2.2975 | -11.9500 | 3.0975 |
| **5Y** | 21.0950 | -2.9750 | 0.3750 | -6.2450 | 0.8450 | -10.3850 | 2.5150 | -12.5350 | 3.4300 |
| **7Y** | 24.4050 | -2.3309 | 0.4289 | -6.5075 | 1.1075 | -10.9920 | 3.2935 | -13.1900 | 4.4575 |
| **10Y** | 26.1725 | -0.6375 | 0.2600 | -6.6675 | 1.5500 | -11.5925 | 4.0725 | -13.5200 | 5.3500 |

| Currency pair | Fixing BCE |
|---|---|
| **EURUSD** | 1.054 |
| **EURCZK** | 27.021 |
| **USDMXN** | 20.655 |
| **USDBRL** | 3.254 |