Courbe d'actualisation OIS

Tickers	Rate
EONIA CMPN Index	-0.36%
EUSWE2Z CMPN Curncy	-0.36%
EUSWEA CMPN Curncy	-0.36%
EUSWEB CMPN Curncy	-0.36%
EUSWEC CMPN Curncy	-0.36%
EUSWED CMPN Curncy	-0.36%
EUSWEE CMPN Curncy	-0.36%
EUSWEF CMPN Curncy	-0.36%
EUSWEG CMPN Curncy	-0.36%
EUSWEH CMPN Curncy	-0.36%
EUSWEI CMPN Curncy	-0.36%
EUSWEJ CMPN Curncy	-0.36%
EUSWEK CMPN Curncy	-0.35%
EUSWE1 CMPN Curncy	-0.36%
EUSWE1F CMPN Curncy	-0.34%
EUSWE2 CMPN Curncy	-0.30%
EUSWE2F CMPN Curncy	-0.24%
EUSWE3 CMPN Curncy	-0.18%
EUSWE4 CMPN Curncy	-0.05%
EUSWE5 CMPN Curncy	0.10%
EUSWE6 CMPN Curncy	0.22%
EUSWE7 CMPN Curncy	0.35%
EUSWE8 CMPN Curncy	0.47%
EUSWE9 CMPN Curncy	0.59%
EUSWE10 CMPN Curncy	0.68%
EUSWE11 CMPN Curncy	0.77%
EUSWE12 CMPN Curncy	0.86%
EUSWE15 CMPN Curncy	1.03%
EUSWE20 CMPN Curncy	1.21%
EUSWE25 CMPN Curncy	1.28%
EUSWE30 CMPN Curncy	1.30%
EUSWE35 CMPN Curncy	1.29%
EUSWE40 CMPN Curncy	1.31%
EUSWE50 CMPN Curncy	1.28%

1M swap curve

Tickers	Rate
EUR001M Index	-0.370%
EUSWBV1 Curncy	-0.370%
EUSWCV1 Curncy	-0.369%
EUSWDV1 Curncy	-0.366%
EUSWEV1 Curncy	-0.365%
EUSWFV1 Curncy	-0.364%
EUSWGV1 Curncy	-0.361%
EUSWHV1 Curncy	-0.358%
EUSWIV1 Curncy	-0.358%
EUSWJV1 Curncy	-0.355%
EUSWKV1 Curncy	-0.352%
EUSW1V1 Curncy	-0.350%
EUSW1CV1 Curncy	-0.344%
EUSW1FV1 Curncy	-0.329%
EUSW1IV1 Curncy	-0.310%
EUSW2V1 Curncy	-0.283%
EUSW3V1 Curncy	-0.159%
EUSW4V1 Curncy	-0.017%
EUSW5V1 Curncy	0.125%
EUSW6V1 Curncy	0.263%
EUSW7V1 Curncy	0.387%
EUSW8V1 Curncy	0.508%
EUSW9V1 Curncy	0.621%
EUSW10V1 Curncy	0.721%
EUSW12V1 Curncy	0.892%
EUSW15V1 Curncy	1.079%
EUSW20V1 Curncy	1.266%
EUSW25V1 Curncy	1.308%
EUSW30V1 Curncy	1.334%

3M swap curve

Tickers	Rate
3M	-0.32%
ERN8	-0.33%
ERQ8	-0.32%
ERU8	-0.31%
ERV8	-0.30%
ERX8	-0.30%
ERZ8	-0.29%
ERH9	-0.28%
ERM9	-0.27%
ERU9	-0.20%
ERZ9	-0.13%
ERH0	-0.06%
ERM0	0.02%
3Y	-0.09%
4Y	0.05%
5Y	0.20%
6Y	0.33%
7Y	0.46%
8Y	0.58%
9Y	0.70%
10Y	0.80%
11Y	0.89%
12Y	0.97%
15Y	1.16%
20Y	1.33%
25Y	1.39%
30Y	1.41%
35Y	1.41%
40Y	1.42%
50Y	1.39%

12M swap curve

Tickers	Rate
EONIA Index	-0.36%
EUR001W Index	-0.38%
EUR001M Index	-0.37%
EUR002M Index	-0.34%
EUR003M Index	-0.32%
EUR006M Index	-0.27%
EUR009M Index	-0.21%
EUR012M Index	-0.18%
EUSA1F Curncy	-0.23%
EUSA2 Curncy	-0.18%
EUSA3 Curncy	-0.04%
EUSA4 Curncy	0.12%
EUSA5 Curncy	0.27%
EUSA6 Curncy	0.41%
EUSA7 Curncy	0.55%
EUSA8 Curncy	0.67%
EUSA9 Curncy	0.78%
EUSA10 Curncy	0.87%
EUSA12 Curncy	1.06%
EUSA15 Curncy	1.24%
EUSA20 Curncy	1.40%
EUSA25 Curncy	1.45%
EUSA30 Curncy	1.47%

EURUSD Forwards

Tenor	Value
ON	1.1655
TN	1.1657
SN	1.1660
1W	1.1664
1M	1.1684
2M	1.1712
3M	1.1739
4M	1.1770
5M	1.1796
6M	1.1830
9M	1.1921
12M	1.2017
15M	1.2118
18M	1.2218
2Y	1.2417
3Y	1.2792
4Y	1.3129
5Y	1.3441
6Y	1.3716
7Y	1.3974
8Y	1.4209
9Y	1.4431
10Y	1.4635

Surface de volatilité pour options EURUSD

	ATM	35D RR	35D BF	25D RR	25D BF	15D RR	15D BF	10D RR	10D BF
1D	5.1525	-0.2225	0.0550	-0.3925	0.1475	-0.5875	0.2825	-0.6975	0.3775
1W	7.2750	-0.2800	0.0625	-0.4850	0.1700	-0.6950	0.3250	-0.8150	0.4350
2W	7.1725	-0.3250	0.0650	-0.5600	0.1750	-0.8150	0.3375	-0.9575	0.4475
3W	7.0775	-0.3525	0.0675	-0.6150	0.1825	-0.9225	0.3525	-1.1100	0.4700
1M	7.0800	-0.3825	0.0725	-0.6650	0.1975	-0.9825	0.3900	-1.1675	0.5250
2M	7.1275	-0.3975	0.0800	-0.6975	0.2175	-1.0525	0.4225	-1.2625	0.5675
3M	7.2500	-0.4175	0.0850	-0.7300	0.2475	-1.0900	0.5125	-1.3000	0.7025
4M	7.3525	-0.4300	0.0925	-0.7500	0.2700	-1.1225	0.5625	-1.3425	0.7800
6M	7.3750	-0.4500	0.1075	-0.7925	0.3150	-1.1900	0.6750	-1.4250	0.9500
9M	7.4450	-0.4650	0.1125	-0.8200	0.3400	-1.2450	0.7450	-1.5000	1.0600
1Y	7.5050	-0.4900	0.1225	-0.8500	0.3650	-1.2850	0.8100	-1.5450	1.1600
18M	7.5825	-0.4250	0.1175	-0.7525	0.3575	-1.1450	0.8075	-1.3750	1.1625
2Y	7.6350	-0.3900	0.1150	-0.6900	0.3550	-1.0425	0.8275	-1.2500	1.2000
3Y	7.8400	-0.2900	0.1150	-0.5175	0.3575	-0.7825	0.8300	-0.9400	1.2050
4Y	7.9775	-0.2325	0.1150	-0.4200	0.3625	-0.6625	0.8475	-0.8200	1.2350
5Y	8.1000	-0.2200	0.1175	-0.3950	0.3650	-0.5900	0.8500	-0.7100	1.2450
7Y	8.3900	-0.1550	0.1200	-0.2700	0.3600	-0.3750	0.8150	-0.4300	1.1700
10Y	8.5300	-0.1350	0.1200	-0.2550	0.3650	-0.4250	0.8300	-0.5450	1.1900

EURCZK Forwards

Tenor	Value
CZKON	25.8976
CZKTN	25.9002
CZKSN	25.9040
CZK1W	25.9050
CZK1M	25.9232
CZK2M	25.9473
CZK3M	25.9738
CZK4M	26.0076
CZK5M	26.0355
CZK6M	25.9881
CZK9M	26.0851
CZK12M	26.1502
CZK15M	26.2422
CZK18M	26.3317
CZK2Y	26.5006
CZK3Y	
CZK4Y	
CZK5Y	
6Y	27.5737
7Y	27.8084
8Y	28.0430
9Y	28.2796
10Y	28.5130

Surface de volatilité pour options EURCZK

	ATM	35D RR	35D BF	25D RR	25D BF	15D RR	15D BF	10D RR	10D BF
1D	5.0175	0.4625	0.0400	0.7250	0.0950	0.8975	0.1925	1.3100	0.5200
1W	6.5475	0.4475	0.0325	0.7525	0.0975	1.1050	0.2775	1.3925	0.5400
2W	5.9350	0.4550	0.0400	0.7775	0.1200	1.1500	0.3075	1.4200	0.5550
3W	5.6550	0.5575	0.0550	0.9475	0.1575	1.3700	0.3900	1.6150	0.6725
1M	5.3900	0.6825	0.0750	1.1325	0.2125	1.4925	0.4725	1.5200	0.7550
2M	5.1825	0.4525	0.0850	0.8350	0.2600	1.3200	0.6200	1.5550	0.9350
3M	4.9850	0.4500	0.1025	0.8350	0.3150	1.3375	0.7475	1.5800	1.1200
4M	4.8275	0.4525	0.1075	0.8475	0.3275	1.3625	0.7800	1.6075	1.1750
6M	4.6325	0.4675	0.1175	0.8850	0.3625	1.4450	0.8675	1.7100	1.3100
9M	4.4400	0.4700	0.1325	0.9025	0.4125	1.4650	0.9900	1.7350	1.4850
1Y	4.3400	0.4750	0.1525	0.9175	0.4725	1.4850	1.1175	1.7600	1.6650
18M	4.2575	0.4600	0.1525	0.9175	0.4875	1.5075	1.1925	1.7375	1.8075
2Y	4.2150	0.4775	0.1650	0.9425	0.5250	1.5050	1.3200	1.7600	2.1250
3Y	4.2500	0.5250	0.1925	1.0500	0.6000	1.6925	1.3825	2.1000	2.0300
4Y	4.4700	0.5500	0.1950	1.1000	0.6000	1.7800	1.3800	2.2000	2.0300
5Y	4.6950	0.5700	0.2150	1.1500	0.6500	1.8600	1.4900	2.3000	2.1900
7Y	5.1000	0.5600	0.2150	1.1500	0.6500	1.8750	1.4800	2.3000	2.1750
10Y	5.6000	0.5500	0.2150	1.1500	0.6500	1.8950	1.4750	2.3000	2.1550

USDBRL Forwards

Tenor	Value
ON	3.8859
TN	3.8859
SN	3.8868
1W	3.8890
1M	3.9002
2M	3.9120
3M	3.9224
4M	3.9332
5M	3.9424
6M	3.9526
9M	3.9873
12M	4.0230
15M	4.0736
18M	4.1242
2Y	4.2242
3Y	4.5074
4Y	4.8500
5Y	5.2332
6Y	5.6455
7Y	6.0567
8Y	6.5721
9Y	7.0917
10Y	7.6042

	ATM	35D RR	35D BF	25D RR	25D BF	15D RR	15D BF	10D RR	10D BF
1D	11.8225	0.7800	0.0800	1.3475	0.2825	2.0200	0.7550	2.4250	1.1500
1W	16.1050	1.0600	0.0925	1.8225	0.2925	2.7100	0.7125	3.2375	1.0375
2W	16.0800	1.1800	0.1050	2.0500	0.3150	3.0825	0.7325	3.7050	1.0550
3W	15.9825	1.1700	0.1400	2.0525	0.3825	3.0950	0.8075	3.7175	1.1150
1M	15.8250	1.2775	0.1375	2.2525	0.3825	3.4475	0.8500	4.1825	1.1975
2M	16.1250	1.4500	0.1575	2.5625	0.4225	3.8950	0.9150	4.6950	1.2725
3M	16.2325	1.5975	0.1825	2.8475	0.4825	4.3475	1.0275	5.2500	1.4225
4M	17.4200	1.8225	0.2125	3.2625	0.5425	4.9725	1.1200	5.9950	1.5325
6M	17.5275	2.0775	0.2600	3.8300	0.6475	6.0100	1.3175	7.3325	1.7975
9M	17.1550	1.9750	0.2775	3.7575	0.7050	5.9950	1.4300	7.3425	1.9350
1Y	16.9725	1.7000	0.2525	3.5750	0.7150	5.9450	1.5275	7.3600	2.1025
18M	17.0250	2.1650	0.3825	4.0350	0.8925	6.3775	1.7325	7.7850	2.3175
2Y	17.0725	2.2225	0.4175	4.1900	0.9675	6.6500	1.8775	8.1150	2.5050
3Y	17.4450	2.1675	0.3425	3.9200	0.8250	5.7300	2.1425	6.2600	3.4425
4Y	17.6700	2.4475	0.4225	4.5300	0.9700	6.7575	2.4725	7.3425	4.0275
5Y	17.8100	2.6600	0.5100	5.0850	1.1550	7.7950	2.9100	8.4800	4.7600
7Y	17.4950	3.0350	0.7975	6.6300	1.9950	11.0375	3.9725	13.2550	5.1800
10Y	18.1000	2.5900	0.8150	6.6500	2.3450	11.3500	4.5825	13.3000	5.7450

USDMXN Forwards

Tenor	Value
ON	19.8965
TN	19.9050
SN	19.9142
1W	19.9302
1M	20.0052
2M	20.1050
3M	20.1945
4M	20.2995
5M	20.3885
6M	20.4872
9M	20.7668
12M	21.0490
15M	21.3214
18M	21.5939
2Y	22.1246
3Y	23.0664
4Y	24.3730
5Y	25.1299
6Y	26.1148
7Y	27.0239
8Y	27.9330
9Y	28.8495
10Y	29.7536

	ATM	35D RR	35D BF	25D RR	25D BF	15D RR	15D BF	10D RR	10D BF
1D	30.4125	0.4050	0.0775	0.6850	0.2750	0.9825	0.7350	1.1450	1.1100
1W	23.2875	0.3100	0.0600	0.5350	0.1825	0.7875	0.4225	0.9350	0.6050
2W	19.1150	0.3575	0.0625	0.6200	0.2050	0.9200	0.5050	1.0975	0.7450
3W	18.0575	0.5100	0.0950	0.8900	0.2750	1.3300	0.5975	1.5900	0.8375
1M	16.0025	0.5000	0.0900	0.8900	0.2825	1.3725	0.6750	1.6700	0.9800
2M	14.9550	0.7350	0.1150	1.3125	0.3450	2.0450	0.8025	2.5025	1.1600
3M	14.5925	1.0075	0.1500	1.8150	0.4275	2.8450	0.9525	3.4825	1.3525
4M	14.5350	1.1375	0.1700	2.0725	0.4700	3.2575	1.0150	3.9925	1.4175
6M	14.3600	1.3650	0.2050	2.5175	0.5475	3.9950	1.1500	4.9050	1.5825
9M	14.3175	1.3675	0.2275	2.5775	0.6000	4.1275	1.2250	5.0750	1.6675
1Y	14.3500	1.3225	0.2175	2.6100	0.6025	4.2800	1.2725	5.3000	1.7475
18M	14.5625	1.5600	0.2900	2.9225	0.7100	4.6625	1.4000	5.7175	1.8800
2Y	14.6650	1.6350	0.3175	3.1000	0.7675	5.0000	1.5125	6.1500	2.0275
3Y	15.0100	1.7875	0.3575	3.4175	0.8475	5.5125	1.7000	6.7700	2.3000
4Y	15.0400	1.9475	0.4100	3.7900	0.9300	6.1475	1.7600	7.5400	2.3050
5Y	15.1025	2.0300	0.4525	4.0225	1.0500	6.5500	2.0550	8.0200	2.7250

Currency pair	Fixing BCE
EURUSD	1.1658
EURCZK	26.020