

Courbe d'actualisation OIS

Tickers	Rate
EONIA CMPN Index	-0.35%
EUSWE1Z CMPN Curncy	-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	-0.35%
EUSWEG CMPN Curncy	-0.35%
EUSWEH CMPN Curncy	-0.35%
EUSWEI CMPN Curncy	-0.34%
EUSWEJ CMPN Curncy	-0.34%
EUSWEK CMPN Curncy	-0.34%
EUSWE1 CMPN Curncy	-0.33%
EUSWE1F CMPN Curncy	-0.30%
EUSWE2 CMPN Curncy	-0.25%
EUSWE2F CMPN Curncy	-0.21%
EUSWE3 CMPN Curncy	-0.15%
EUSWE4 CMPN Curncy	-0.03%
EUSWE5 CMPN Curncy	0.09%
EUSWE6 CMPN Curncy	0.22%
EUSWE7 CMPN Curncy	0.34%
EUSWE8 CMPN Curncy	0.47%
EUSWE9 CMPN Curncy	0.59%
EUSWE10 CMPN Curncy	0.71%
EUSWE11 CMPN Curncy	0.81%
EUSWE12 CMPN Curncy	0.90%
EUSWE15 CMPN Curncy	1.12%
EUSWE20 CMPN Curncy	1.31%
EUSWE25 CMPN Curncy	1.38%
EUSWE30 CMPN Curncy	1.43%
EUSWE35 CMPN Curncy	1.42%
EUSWE40 CMPN Curncy	1.42%
EUSWE50 CMPN Curncy	1.39%

1M swap curve

Tickers	Rate
EUR001M Index	-0.373%
EUSWBV1 Curncy	-0.370%
EUSWCV1 Curncy	-0.369%
EUSWDV1 Curncy	-0.368%
EUSWEV1 Curncy	-0.362%
EUSW1V1 Curncy	-0.359%
EUSWGV1 Curncy	-0.355%
EUSWHV1 Curncy	-0.352%
EUSWIV1 Curncy	-0.349%
EUSWJV1 Curncy	-0.344%
EUSWKV1 Curncy	-0.338%
EUSW1V1 Curncy	-0.339%
EUSW1CV1 Curncy	-0.320%
EUSW1FV1 Curncy	-0.300%
EUSW1IV1 Curncy	-0.277%
EUSW2V1 Curncy	-0.248%
EUSW3V1 Curncy	-0.142%
EUSW4V1 Curncy	-0.013%
EUSW5V1 Curncy	0.114%
EUSW6V1 Curncy	0.244%
EUSW7V1 Curncy	0.373%
EUSW8V1 Curncy	0.504%
EUSW9V1 Curncy	0.631%
EUSW10V1 Curncy	0.745%
EUSW12V1 Curncy	0.936%
EUSW15V1 Curncy	1.144%
EUSW20V1 Curncy	1.320%
EUSW25V1 Curncy	1.414%
EUSW30V1 Curncy	1.452%

3M swap curve

Tickers	Rate
3M	-0.33%
ERN7	-0.33%
ERQ7	-0.33%
ERU7	-0.32%
ERV7	-0.31%
ERX7	-0.30%
ERZ7	-0.29%
ERH8	-0.25%
ERM8	-0.21%
ERU8	-0.16%
ERZ8	-0.09%
ERH9	-0.03%
ERM9	0.03%
3Y	-0.09%
4Y	0.03%
5Y	0.16%
6Y	0.29%
7Y	0.42%
8Y	0.55%
9Y	0.67%
10Y	0.77%
11Y	0.89%
12Y	0.98%
15Y	1.19%
20Y	1.37%
25Y	1.44%
30Y	1.48%
35Y	1.50%
40Y	1.49%
50Y	1.45%

12M swap curve

Tickers	Rate
EUR012M Index	-0.16%
EUSA1F Curncy	-0.18%
EUSA2 Curncy	-0.12%
EUSA3 Curncy	0.01%
EUSA4 Curncy	0.14%
EUSA5 Curncy	0.29%
EUSA6 Curncy	0.42%
EUSA7 Curncy	0.55%
EUSA8 Curncy	0.68%
EUSA9 Curncy	0.80%
EUSA10 Curncy	0.91%
EUSA12 Curncy	1.10%
EUSA15 Curncy	1.29%
EUSA20 Curncy	1.46%
EUSA25 Curncy	1.52%
EUSA30 Curncy	1.55%

EURUSD Forwards	Surface de volatilité pour options EURUSD
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Tenor	Value
ON	1.1424
TN	1.1425
SN	1.1427
1W	1.1417
1M	1.1432
2M	1.1449
3M	1.1468
4M	1.1487
5M	1.1505
6M	1.1528
9M	1.1586
12M	1.1647
15M	1.1709
18M	1.1776
2Y	1.1908
3Y	1.2171
4Y	1.2436
5Y	1.2691
6Y	1.2928
7Y	1.3146
8Y	1.3339
9Y	1.3517
10Y	1.3693

EURCZK Forwards	Surface de volatilité pour options EURCZK
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[illegible]

USDBRL Forwards

[illegible]

USDMXN Forwards

[illegible]

Currency pair	Fixing BCE
EURUSD	1.1412
EURCZK	26.197
USDMXN	18.037
USDBRL	3.2948