

TAUX ET MATIERES PREMIERES

| LONGS ETATS | ACHAT | VENTE | ACHAT CLOSE | Δ |
|------------------|-------|-------|-------------|---------|
| US Benchmark 10Y | 2,92% | 2,91% | 2,91 | 0,008 |
| DE Benchmark 10Y | 0,95% | 0,94% | 0,98 | -0,027 |
| FR Benchmark 10Y | 1,40% | 1,40% | 1,50 | -0,0944 |
| FR Benchmark 5Y | 0,80% | 0,79% | 0,86 | -0,066 |
| UK Benchmark 10Y | 1,75% | 1,74% | 1,76 | -0,018 |
| TEC 10 | 1,4 | | | |

| ENERGIE ET OR (USD) | Cours | Close |
|---------------------|---------|--------|
| Petrole Brut WTI | 109,61 | 110,49 |
| Petrole Brut Baril | 110,24 | 111,55 |
| Electricity NYHubZJ | 26,6 | 26,6 |
| Heating oil/fuel | 3,8737 | 3,9212 |
| Gaz naturel | 7,795 | 7,663 |
| Or 1 Oc | 1805,48 | 1811,9 |

DEVISES

| Parités | VENTE | ACHAT |
|---------|---------|---------|
| EUR/USD | 1,0424 | 1,0421 |
| EUR/JPY | 134,67 | 134,62 |
| EUR/GBP | 0,85072 | 0,85065 |
| EUR/CAD | 1,34843 | 1,34821 |
| EUR/CNY | 7,08678 | 7,07943 |
| EUR/BRL | 5,27694 | 5,26996 |

| Pt de terme | EUR/USD | | EUR/GBP | |
|-------------|---------|--------|---------|-------|
| | VENTE | ACHAT | VENTE | ACHAT |
| 1 mois | 15,45 | 15,54 | 12,42 | 12,56 |
| 3 mois | 52,43 | 52,64 | 36,77 | 37,13 |
| 6 mois | 117,69 | 118,23 | 76,61 | 77,51 |

MARCHE MONETAIRE

| MARCHE MONETAIRE EUR | VENTE | ACHAT |
|----------------------|-------|-------|
| Deposît EUR ON | -0,73 | -0,43 |
| Deposît EUR 1M | -0,7 | -0,4 |
| Deposît EUR 2M | -0,7 | -0,4 |
| Deposît EUR 3M | -0,66 | -0,36 |
| Deposît EUR 6M | -0,49 | -0,19 |
| Deposît EUR 12M | -0,15 | 0,15 |

| FIXING | TAUX | DATE |
|---------------------|--------|------------|
| ECB ESTR Short Term | -0,586 | 13/05/2022 |
| EURIBOR 1W EUR | -0,564 | 13/05/2022 |
| EURIBOR 1M EUR | -0,546 | 13/05/2022 |
| EURIBOR 3M EUR | -0,403 | 13/05/2022 |
| EURIBOR 6M EUR | -0,209 | 13/05/2022 |
| EURIBOR 12M EUR | 0,182 | 13/05/2022 |

| | 30/04/2022 | 31/03/2022 |
|---------------------|------------|------------|
| TMO | 1,51 | 1 |
| TME | 1,31 | 0,8 |
| TMM | -0,4989 | -0,4936 |
| EURIBOR 1M MOY MENS | -0,538 | -0,546 |
| EURIBOR 3M MOY MENS | -0,447 | -0,496 |

COUVERTURE

| COUVERTURE RISQUE DE TA | PRETEUR | EMPRUNTEUR |
|-------------------------|-------------|------------|
| LIFFE | EURIBOR 3 M | |
| I JUN22 | 100,255 | 100,26 |
| I SEP22 | 99,77 | 99,775 |
| I DEC22 | 99,41 | 99,415 |
| I MAR23 | 99,08 | 99,085 |
| I JUN23 | 98,8 | 98,805 |

| SWAP ESTER | PRETEUR | EMPRUNTEUR |
|------------|---------|------------|
| OIS EUR 1M | -0,598 | -0,557 |
| OIS EUR 3M | -0,524 | -0,483 |
| OIS EUR 6M | -0,316 | -0,275 |
| OIS EUR 1Y | 0,063 | 0,104 |
| OIS EUR 2Y | 0,578 | 0,619 |
| OIS EUR 3Y | 0,779 | 0,82 |

| FRA's | PRETEUR | EMPRUNTEUR |
|---------------|---------|------------|
| FRA EUR 1x4 | -0,24 | -0,22 |
| FRA EUR 2x5 | -0,097 | -0,077 |
| FRA EUR 3x6 | 0,068 | 0,088 |
| FRA EUR 6x9 | 0,468 | 0,488 |
| FRA EUR 9x12 | 0,825 | 0,845 |
| FRA EUR 3x9 | 0,276 | 0,296 |
| FRA EUR 6x12 | 0,659 | 0,679 |
| FRA EUR 9x15 | 1,012 | 1,032 |
| FRA EUR 12x24 | 1,525 | 1,545 |

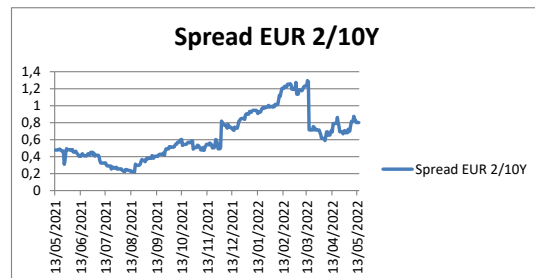
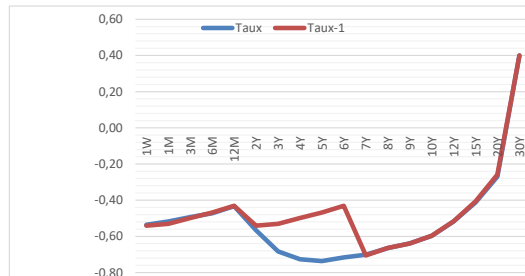
| SWAP EURIBOR 1 MOIS | PRETEUR | EMPRUNTEUR |
|---------------------|---------|------------|
| IRS EUR 3M | -0,473 | -0,453 |
| IRS EUR 6M | -0,481 | -0,461 |
| IRS EUR 1Y | -0,491 | -0,471 |
| IRS 2Y Ac/360v1M FI | -0,504 | -0,484 |
| IRS 3Y Ac/360v1M FI | -0,511 | -0,491 |

| SWAP EURIBOR 6 MOIS | PRETEUR | EMPRUNTEUR |
|---------------------|---------|------------|
| IRS EUR 1Y | -0,3861 | -0,3461 |
| IRS EUR 2Y | -0,3924 | -0,3524 |
| IRS EUR 3Y | -0,3768 | -0,3368 |
| IRS EUR 4Y | -0,352 | -0,312 |
| IRS EUR 5Y | -0,3179 | -0,2779 |
| IRS EUR 6Y | -0,2773 | -0,2373 |
| IRS EUR 7Y | -0,2313 | -0,1913 |
| IRS EUR 10Y | -0,0748 | -0,0348 |

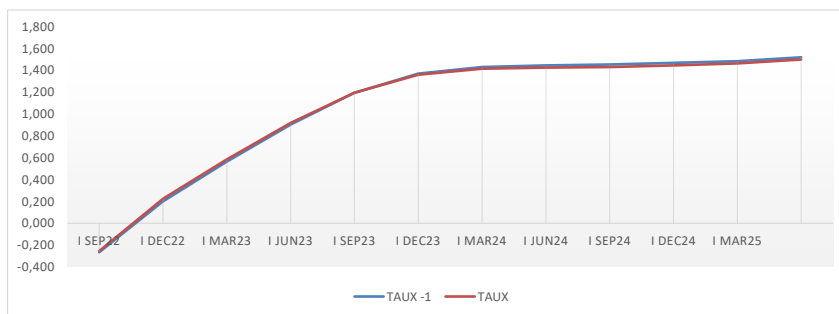
| SWAP EURIBOR 3 MOIS | PRETEUR | EMPRUNTEUR |
|---------------------|---------|------------|
| IRS EUR 1Y | 0,225 | 0,265 |
| IRS EUR 2Y | 0,781 | 0,821 |
| IRS EUR 3Y | 1,006 | 1,046 |
| IRS EUR 4Y | 1,158 | 1,198 |
| IRS EUR 5Y | 1,268 | 1,308 |
| IRS EUR 6Y | 1,364 | 1,404 |
| IRS EUR 7Y | 1,45 | 1,49 |
| IRS EUR 10Y | 1,688 | 1,728 |



| TAUX EURIBOR | 13/05/2022 | 12/05/2022 | Δ |
|-------------------|------------|------------|--------|
| EURIBOR 1W EUR | -0,56 | -0,57 | 0,004 |
| EURIBOR 1M EUR | -0,55 | -0,54 | -0,002 |
| EURIBOR 3M EUR | -0,40 | -0,41 | 0,003 |
| EURIBOR 6M EUR | -0,21 | -0,21 | 0,002 |
| EURIBOR 12M EUR | 0,18 | 0,23 | -0,048 |
| | 12/05/2022 | 11/05/2022 | |
| XEU Benchmark 2Y | 0,06 | 0,13 | -0,071 |
| XEU Benchmark 3Y | 0,28 | 0,36 | -0,083 |
| XEU Benchmark 4Y | 0,60 | 0,72 | -0,122 |
| XEU Benchmark 5Y | 0,76 | 0,89 | -0,133 |
| XEU Benchmark 6Y | 0,57 | 0,67 | -0,108 |
| XEU Benchmark 7Y | 0,66 | 0,76 | -0,107 |
| XEU Benchmark 8Y | 0,71 | 0,82 | -0,106 |
| XEU Benchmark 9Y | 0,78 | 0,88 | -0,106 |
| XEU Benchmark 10Y | 0,86 | 0,96 | -0,099 |
| XEU Benchmark 12Y | 1,64 | 1,76 | -0,113 |
| XEU Benchmark 15Y | 1,02 | 1,12 | -0,092 |
| XEU Benchmark 20Y | 0,98 | 1,06 | -0,079 |
| TEC 30 | 1,87 | 1,85 | 0,020 |

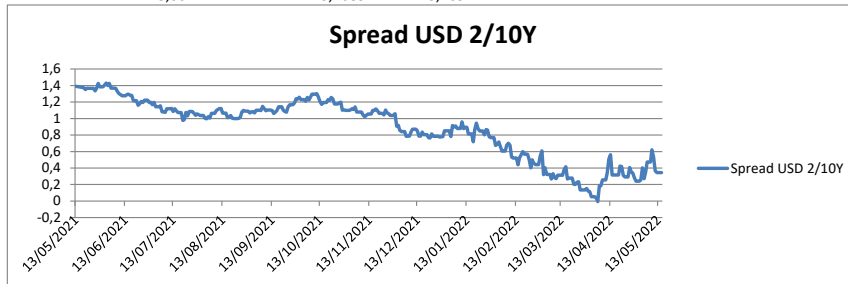
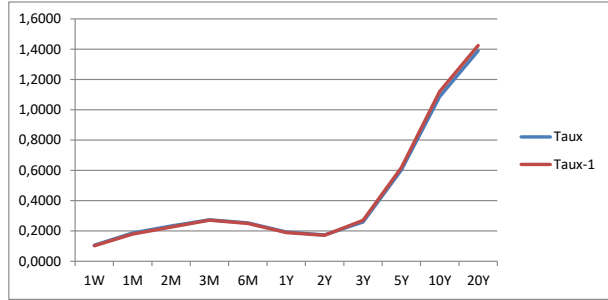


| EURIBOR3M | 16/05/2022 | 13/05/2022 | TAUX | Δ | TAUX VEILLE | Δ/FIX |
|-----------------------|------------|------------|--------|---|-------------|--------|
| EURIBOR 3M EUR | -0,403 | | | | | |
| LIFFE EURIBOR3M/ROLLS | | | | | | |
| I JUN22 | 100,255 | 100,265 | -0,255 | | 100,510 | -0,265 |
| I SEP22 | 99,775 | 99,8 | 0,225 | | 99,550 | 0,200 |
| I DEC22 | 99,415 | 99,435 | 0,585 | | 98,830 | 0,565 |
| I MAR23 | 99,08 | 99,095 | 0,920 | | 98,160 | 0,905 |
| I JUN23 | 98,805 | 98,805 | 1,195 | | 97,610 | 1,195 |
| I SEP23 | 98,64 | 98,63 | 1,360 | | 97,280 | 1,370 |
| I DEC23 | 98,585 | 98,57 | 1,415 | | 97,170 | 1,430 |
| I MAR24 | 98,575 | 98,555 | 1,425 | | 97,150 | 1,445 |
| I JUN24 | 98,57 | 98,545 | 1,430 | | 97,140 | 1,455 |
| I SEP24 | 98,555 | 98,53 | 1,445 | | 97,110 | 1,470 |
| I DEC24 | 98,535 | 98,515 | 1,465 | | 97,070 | 1,485 |
| I MAR25 | 98,5 | 98,48 | 1,500 | | 97,000 | 1,520 |



TAUX US EMPRUNTEUR 

| | 13/05/2022 | 11/05/2022 | Δ |
|-------------------|------------|------------|-------|
| SOFR | 0,7900 | 0,7800 | 0,780 |
| SOFR 30 Day | 0,4154 | 0,3827 | 0,383 |
| SOFR 90 Day | 0,2442 | 0,2278 | 0,228 |
| SOFR 180 Day | 0,1468 | 0,1386 | 0,139 |
| 12/05/2022 | | | |
| USA Benchmark 1Y | 1,8929 | 1,9506 | 1,951 |
| US Benchmark 2Y | 2,5539 | 2,6508 | 2,651 |
| US Benchmark 3Y | 2,7598 | 2,8010 | 2,801 |
| US Benchmark 5Y | 2,8638 | 2,9688 | 2,969 |
| US Benchmark 10Y | 2,8975 | 3,0168 | 3,017 |
| US Benchmark 20Y | 3,2285 | 3,3330 | 3,333 |
| US Benchmark 30Y | 3,0041 | 3,1089 | 3,109 |



TAUX UK EMPRUNTEUR 

| | 12/05/2022 | 11/05/2022 | Δ |
|--------------------|------------|------------|----------|
| SONIA | 0,9401 | 0,9405 | 0,9405 |
| LIBOR 1M GBP Synth | 0,9736 | 0,9736 | 0,9736 |
| LIBOR 3M/ GBP Synt | 1,2635 | 1,2445 | 1,2445 |
| LIBOR 6M/ GBP Synt | 1,6704 | 1,6569 | 1,6569 |
| 12/05/2022 | | | |
| UK Benchmark 1Y | 1,4701 | 1,4255 | 1,42554 |
| UK Benchmark 2Y | 1,2676 | 1,3992 | 1,399214 |
| UK Benchmark 3Y | 1,3343 | 1,4688 | 1,468819 |
| UK Benchmark 4Y | 1,2741 | 1,4231 | 1,423137 |
| UK Benchmark 5Y | 1,4202 | 1,5381 | 1,538084 |
| UK Benchmark 6Y | 1,3950 | 1,5736 | 1,573578 |
| UK Benchmark 7Y | 1,5266 | 1,7084 | 1,708445 |
| UK Benchmark 8Y | 1,5177 | 1,6747 | 1,674731 |
| UK Benchmark 9Y | 1,7374 | 1,8282 | 1,828201 |
| UK Benchmark 10Y | 1,7176 | 1,9028 | 1,90275 |
| UK Benchmark 12Y | 1,8545 | 2,0343 | 2,034266 |
| UK Benchmark 15Y | 1,9294 | 2,1043 | 2,104279 |
| UK Benchmark 20Y | 2,0124 | 2,2031 | 2,203108 |

