

TAUX ET MATIERES PREMIERES

| LONGS ETATS | ACHAT | VENTE | ACHAT CLOSE | Δ |
|------------------|-------|-------|-------------|--------|
| US Benchmark 10Y | 2,80% | 2,80% | 2,79 | 0,014 |
| DE Benchmark 10Y | 1,02% | 1,01% | 1,00 | 0,018 |
| FR Benchmark 10Y | 1,62% | 1,61% | 1,59 | 0,0306 |
| FR Benchmark 5Y | 1,14% | 1,13% | 1,12 | 0,025 |
| UK Benchmark 10Y | 1,94% | 1,93% | 1,93 | 0,007 |
| TEC 10 | 1,58 | | | |

| ENERGIE ET OR (USD) | Cours | Close |
|---------------------|----------|--------|
| Petrole Brut WTI | 98,46 | 96,7 |
| Petrole Brut Baril | 107 | 105,15 |
| Electricity NYHubZJ | 26,6 | 26,6 |
| Heating oil/fuel | 3,5762 | 3,5166 |
| Gaz naturel | 8,885 | 8,727 |
| Or 1 Oc | 1724,853 | 1719,8 |

DEVICES

| Parités | VENTE | ACHAT |
|---------|---------|---------|
| EUR/USD | 1,0223 | 1,022 |
| EUR/JPY | 139,669 | 139,661 |
| EUR/GBP | 0,8485 | 0,84845 |
| EUR/CAD | 1,31065 | 1,31047 |
| EUR/CNY | 6,90906 | 6,90149 |
| EUR/BRL | 5,47892 | 5,47225 |

| Pt de terme | EUR/USD | | EUR/GBP | |
|-------------|---------|--------|---------|-------|
| | VENTE | ACHAT | VENTE | ACHAT |
| 1 mois | 23,21 | 23,3 | 12,65 | 12,84 |
| 3 mois | 69,46 | 69,67 | 37,65 | 38,1 |
| 6 mois | 152,02 | 152,87 | 79,76 | 81,48 |

MARCHE MONETAIRE

| MARCHE MONETAIRE EUR | VENTE | ACHAT |
|----------------------|-------|-------|
| Deposit EUR ON | -0,73 | -0,43 |
| Deposit EUR 1M | -0,23 | 0,07 |
| Deposit EUR 2M | -0,18 | 0,12 |
| Deposit EUR 3M | 0,04 | 0,34 |
| Deposit EUR 6M | 0,42 | 0,72 |
| Deposit EUR 12M | 0,75 | 1,05 |

| FIXING | TAUX | DATE |
|---------------------|--------|------------|
| ECB ESTR Short Term | -0,583 | 25/07/2022 |
| EURIBOR 1W EUR | -0,421 | 22/07/2022 |
| EURIBOR 1M EUR | -0,17 | 22/07/2022 |
| EURIBOR 3M EUR | 0,2 | 22/07/2022 |
| EURIBOR 6M EUR | 0,706 | 22/07/2022 |
| EURIBOR 12M EUR | 1,2 | 22/07/2022 |

| | 30/06/2022 | 31/05/2022 |
|---------------------|------------|------------|
| TMO | 2,28 | 1,76 |
| TME | 2,08 | 1,56 |
| TMM | -0,4971 | -0,5001 |
| EURIBOR 1M MOY MENS | -0,526 | -0,545 |
| EURIBOR 3M MOY MENS | -0,243 | -0,387 |

COUVERTURE

| COUVERTURE RISQUE DE TAUX | PRETEUR | EMPRUNTEUR |
|---------------------------|-------------|------------|
| LIFFE | EURIBOR 3 M | |
| I SEP22 | 99,24 | 99,245 |
| I DEC22 | 98,78 | 98,785 |
| I MAR23 | 98,675 | 98,68 |
| I JUN23 | 98,625 | 98,63 |
| I DEC23 | 98,62 | 98,625 |

| SWAP ESTER | PRETEUR | EMPRUNTEUR |
|------------|---------|------------|
| OIS EUR 1M | -0,113 | -0,072 |
| OIS EUR 3M | 0,116 | 0,157 |
| OIS EUR 6M | 0,47 | 0,511 |
| OIS EUR 1Y | 0,762 | 0,803 |
| OIS EUR 2Y | 0,939 | 0,98 |
| OIS EUR 3Y | 1,001 | 1,042 |

| FRA's | PRETEUR | EMPRUNTEUR |
|---------------|---------|------------|
| FRA EUR 1x4 | 0,524 | 0,544 |
| FRA EUR 2x5 | 0,8 | 0,82 |
| FRA EUR 3x6 | 1,001 | 1,021 |
| FRA EUR 6x9 | 1,25 | 1,27 |
| FRA EUR 9x12 | 1,326 | 1,346 |
| FRA EUR 3x9 | 1,142 | 1,162 |
| FRA EUR 6x12 | 1,341 | 1,361 |
| FRA EUR 9x15 | 1,404 | 1,424 |
| FRA EUR 12x24 | 1,443 | 1,463 |

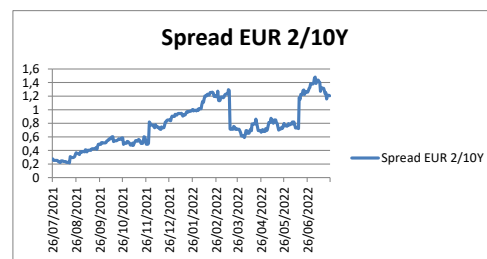
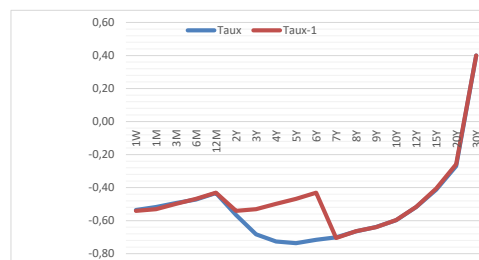
| SWAP EURIBOR 1 MOIS | PRETEUR | EMPRUNTEUR |
|---------------------|---------|------------|
| IRS EUR 3M | -0,473 | -0,453 |
| IRS EUR 6M | -0,481 | -0,461 |
| IRS EUR 1Y | -0,491 | -0,471 |
| IRS 2Y Ac/360v1M FI | -0,504 | -0,484 |
| IRS 3Y Ac/360v1M FI | -0,511 | -0,491 |

| 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 |

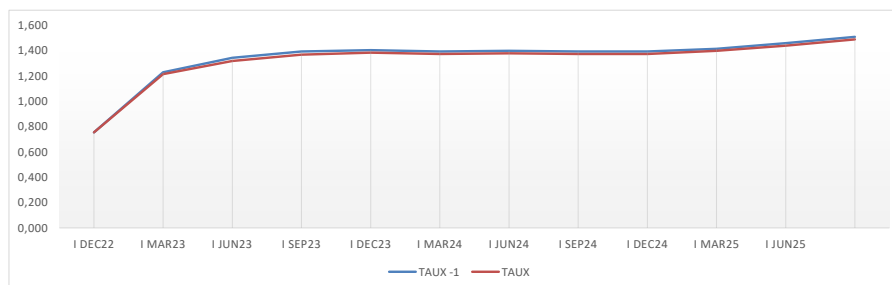
| SWAP EURIBOR 3 MOIS | PRETEUR | EMPRUNTEUR |
|---------------------|---------|------------|
| IRS EUR 1Y | 0,952 | 0,992 |
| IRS EUR 2Y | 1,165 | 1,205 |
| IRS EUR 3Y | 1,238 | 1,278 |
| IRS EUR 4Y | 1,325 | 1,365 |
| IRS EUR 5Y | 1,416 | 1,456 |
| IRS EUR 6Y | 1,499 | 1,539 |
| IRS EUR 7Y | 1,575 | 1,615 |
| IRS EUR 10Y | 1,791 | 1,831 |



| TAUX EURIBOR | 22/07/2022 | 21/07/2022 | Δ |
|-------------------|------------|------------|--------|
| EURIBOR 1W EUR | -0,42 | -0,51 | 0,092 |
| EURIBOR 1M EUR | -0,17 | -0,25 | 0,082 |
| EURIBOR 3M EUR | 0,20 | 0,15 | 0,055 |
| EURIBOR 6M EUR | 0,71 | 0,63 | 0,074 |
| EURIBOR 12M EUR | 1,20 | 1,14 | 0,058 |
| | 25/07/2022 | 22/07/2022 | |
| XEU Benchmark 2Y | 0,33 | 0,34 | -0,007 |
| XEU Benchmark 3Y | 0,45 | 0,46 | -0,010 |
| XEU Benchmark 4Y | 0,86 | 0,87 | -0,008 |
| XEU Benchmark 5Y | 0,98 | 1,00 | -0,019 |
| XEU Benchmark 6Y | 0,76 | 0,77 | -0,008 |
| XEU Benchmark 7Y | 0,78 | 0,79 | -0,006 |
| XEU Benchmark 8Y | 0,83 | 0,84 | -0,007 |
| XEU Benchmark 9Y | 1,38 | 1,40 | -0,019 |
| XEU Benchmark 10Y | 1,54 | 1,55 | -0,016 |
| XEU Benchmark 12Y | 1,76 | 1,76 | -0,009 |
| XEU Benchmark 15Y | 1,21 | 1,21 | -0,001 |
| XEU Benchmark 20Y | 1,25 | 1,25 | 0,001 |
| TEC 30 | 2,23 | 2,19 | 0,040 |

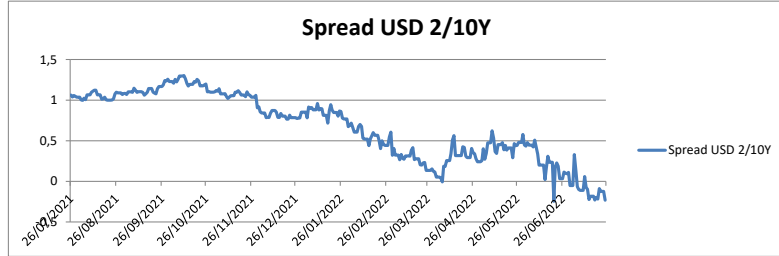
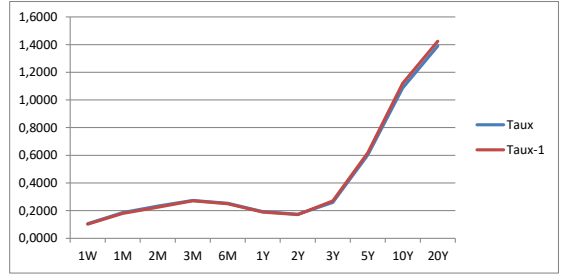


| EURIBOR3M | 0,2 | | | | | |
|-----------------------|------------|------------|-------|---|--------------|-------|
| EURIBOR 3M EUR | | | | | | |
| LIFFE EURIBOR3M/ROLLS | 26/07/2022 | 25/07/2022 | TAUX | Δ | TAUX VIEILLE | Δ/FIX |
| I SEP22 | 99,245 | 99,245 | 0,755 | | 98,490 | 0,755 |
| I DEC22 | 98,785 | 98,77 | 1,215 | | 97,570 | 1,230 |
| I MAR23 | 98,68 | 98,655 | 1,320 | | 97,360 | 1,345 |
| I JUN23 | 98,63 | 98,605 | 1,370 | | 97,260 | 1,395 |
| I SEP23 | 98,615 | 98,595 | 1,385 | | 97,230 | 1,405 |
| I DEC23 | 98,625 | 98,605 | 1,375 | | 97,250 | 1,395 |
| I MAR24 | 98,62 | 98,6 | 1,380 | | 97,240 | 1,400 |
| I JUN24 | 98,625 | 98,605 | 1,375 | | 97,250 | 1,395 |
| I SEP24 | 98,625 | 98,605 | 1,375 | | 97,250 | 1,395 |
| I DEC24 | 98,6 | 98,585 | 1,400 | | 97,200 | 1,415 |
| I MAR25 | 98,56 | 98,54 | 1,440 | | 97,120 | 1,460 |
| I JUN25 | 98,51 | 98,49 | 1,490 | | 97,020 | 1,510 |



TAUX US EMPRUNTEUR 

| | 25/07/2022 | 21/07/2022 | Δ |
|------------------|-------------------|-------------------|-------|
| SOFR | 1,5200 | 1,5300 | 1,530 |
| SOFR 30 Day | 1,5239 | 1,5142 | 1,514 |
| SOFR 90 Day | 1,0441 | 0,9883 | 0,988 |
| SOFR 180 Day | 0,5998 | 0,5670 | 0,567 |
| | 25/07/2022 | 22/07/2022 | |
| USA Benchmark 1Y | 3,1280 | 3,0943 | 3,094 |
| US Benchmark 2Y | 3,0591 | 2,9838 | 2,984 |
| US Benchmark 3Y | 3,0750 | 3,0296 | 3,030 |
| US Benchmark 5Y | 2,9252 | 2,9988 | 2,999 |
| US Benchmark 10Y | 2,8277 | 2,8606 | 2,861 |
| US Benchmark 20Y | 3,2739 | 3,2292 | 3,229 |
| US Benchmark 30Y | 3,0541 | 3,0008 | 3,001 |



TAUX UK EMPRUNTEUR 

| | 21/07/2022 | 20/07/2022 | Δ |
|--------------------|-------------------|-------------------|----------|
| SONIA | 1,1901 | 1,1906 | 1,1906 |
| LIBOR 1M GBP Synth | 1,4852 | 1,4825 | 1,4825 |
| LIBOR 3M/ GBP Synt | 1,8899 | 1,9005 | 1,9005 |
| LIBOR 6M/ GBP Synt | 2,4539 | 2,5254 | 2,5254 |
| | 25/07/2022 | 22/07/2022 | |
| UK Benchmark 1Y | 1,8162 | 1,8672 | 1,867181 |
| UK Benchmark 2Y | 2,0768 | 2,0732 | 2,073159 |
| UK Benchmark 3Y | 1,9457 | 1,9566 | 1,956603 |
| UK Benchmark 4Y | 1,8177 | 1,8116 | 1,811611 |
| UK Benchmark 5Y | 1,7258 | 1,7223 | 1,72231 |
| UK Benchmark 6Y | 1,7233 | 1,7084 | 1,708379 |
| UK Benchmark 7Y | 1,8382 | 1,8152 | 1,815175 |
| UK Benchmark 8Y | 1,8506 | 1,8318 | 1,83175 |
| UK Benchmark 9Y | 1,9213 | 1,9686 | 1,968616 |
| UK Benchmark 10Y | 2,0175 | 2,0057 | 2,005679 |
| UK Benchmark 12Y | 2,2410 | 2,2431 | 2,243084 |
| UK Benchmark 15Y | 2,4915 | 2,4559 | 2,455915 |
| UK Benchmark 20Y | 2,5494 | 2,5094 | 2,50937 |

