08/12/2022

FINANCESCOOP
45 Rue de Naples 75008 Paris
Tél : 01 43 19 75 56

**TAUX ET MATIERES PREMIERES**

| LONGS ETATS | ACHAT | VENTE | ACHAT CLOSE | Δ |
|---|---|---|---|---|
| US Benchmark 10Y | 3,43% | 3,42% | 3,46 | -0,033 |
| DE Benchmark 10Y | 1,78% | 1,78% | 1,80 | -0,014 |
| FR Benchmark 10Y | 2,25% | 2,24% | 2,26 | -0,0115 |
| FR Benchmark 5Y | 2,08% | 2,06% | 2,08 | -0,009 |
| UK Benchmark 10Y | 3,05% | 3,04% | 3,09 | -0,044 |
| TEC 10 | 2,24 | | | |

| ENERGIE ET OR (USD) | Cours | Close |
|---|---|---|
| Petrole Brut WTI | 72,73 | 72,01 |
| Petrole Brut Brent | 77,74 | 77,17 |
| Electricity NYHubZJ | 26,6 | 26,6 |
| Heating oil/fuel | 2,7984 | 2,7805 |
| Gaz naturel | 5,787 | 5,723 |
| Or 1 Oc | 1783,03 | 1785,78 |

**DEVISES**

| Parités | VENTE | ACHAT |
|---|---|---|
| EUR/USD | 1,0526 | 1,0523 |
| EUR/JPY | 143,96 | 143,92 |
| EUR/GBP | 0,86398 | 0,8639 |
| EUR/CAD | 1,43994 | 1,43974 |
| EUR/CNY | 7,3405 | 7,33285 |
| EUR/BRL | 5,48194 | 5,47348 |

| Pt de terme | EUR/USD | | EUR/GBP | |
|---|---|---|---|---|
| | VENTE | ACHAT | VENTE | ACHAT |
| 1 mois | 28,43 | 28,68 | 13,12 | 13,56 |
| 3 mois | 73,18 | 73,5 | 37,33 | 37,88 |
| 6 mois | 137,92 | 138,76 | 74,95 | 76,32 |

**MARCHE MONETAIRE**

| MARCHE MONETAIRE EUR | VENTE | ACHAT |
|---|---|---|
| Deposit EUR ON | 1,16 | 1,46 |
| Deposit EUR 1M | 1,38 | 1,68 |
| Deposit EUR 2M | 1,58 | 1,88 |
| Deposit EUR 3M | 1,78 | 2,08 |
| Deposit EUR 6M | 2,16 | 2,46 |
| Deposit EUR 12M | 2,42 | 2,72 |

| FIXING | TAUX | DATE |
|---|---|---|
| ECB ESTR Short Term | 1,399 | 07/12/2022 |
| EURIBOR 1W EUR | 1,372 | 06/12/2022 |
| EURIBOR 1M EUR | 1,519 | 06/12/2022 |
| EURIBOR 3M EUR | 1,993 | 06/12/2022 |
| EURIBOR 6M EUR | 2,443 | 06/12/2022 |
| EURIBOR 12M EUR | 2,87 | 06/12/2022 |

| | 30/11/2022 | 31/10/2022 |
|---|---|---|
| TMO | 2,82 | 3,03 |
| TME | 2,62 | 2,83 |
| TMM | 1,4622 | 0,7402 |
| EURIBOR 1M MOY MENS | 1,42 | 0,913 |
| EURIBOR 3M MOY MENS | 1,821 | 1,422 |

**COUVERTURE**

| COUVERTURE RISQUE DE TAUX | PRETEUR | EMPRUNTEUR |
|---|---|---|
| LIFFE | EURIBOR 3 M | |
| I DEC22 | 97,85 | 97,855 |
| I MAR23 | 97,185 | 97,19 |
| I JUN23 | 97,025 | 97,03 |
| I DEC23 | 97,115 | 97,125 |
| I MAR24 | 97,235 | 97,24 |

| SWAP ESTER | PRETEUR | EMPRUNTEUR |
|---|---|---|
| OIS EUR 1M | 1,769 | 1,81 |
| OIS EUR 3M | 2,022 | 2,063 |
| OIS EUR 6M | 2,341 | 2,382 |
| OIS EUR 1Y | 2,578 | 2,619 |
| OIS EUR 2Y | 2,55 | 2,591 |
| OIS EUR 3Y | 2,422 | 2,463 |

| FRA's | PRETEUR | EMPRUNTEUR |
|---|---|---|
| FRA EUR 1x4 | 2,36 | 2,38 |
| FRA EUR 2x5 | 2,617 | 2,637 |
| FRA EUR 3x6 | 2,751 | 2,771 |
| FRA EUR 6x9 | 2,963 | 2,983 |
| FRA EUR 9x12 | 2,969 | 2,989 |
| FRA EUR 3x9 | 2,936 | 2,956 |
| FRA EUR 6x12 | 3,02 | 3,04 |
| FRA EUR 9x15 | 2,979 | 2,999 |
| FRA EUR 12x24 | 2,866 | 2,886 |

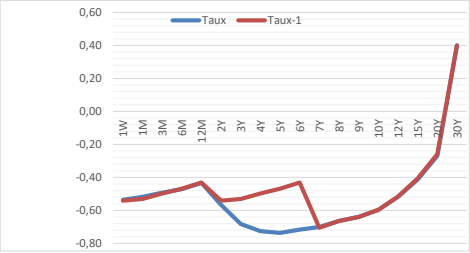
| SWAP EURIBOR 1 MOIS | PRETEUR | EMPRUNTEUR |
|---|---|---|
| IRS EUR 3M | -0,473 | -0,453 |
| IRS EUR 6M | -0,481 | -0,461 |
| IRS EUR 1Y | -0,491 | -0,471 |
| IRS 2Y Ac/360v1M Fl | -0,504 | -0,484 |
| IRS 3Y Ac/360v1M Fl | -0,511 | -0,491 |

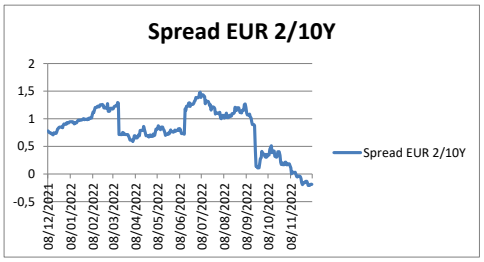
Sensitivity: C2 Internal

| 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 |

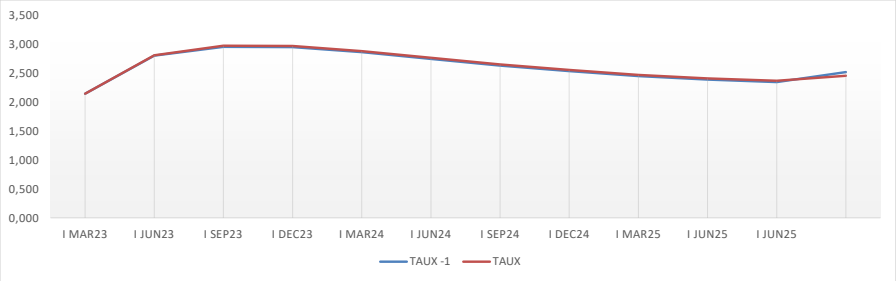
| SWAP EURIBOR 3 MOIS | PRETEUR | EMPRUNTEUR |
|---|---|---|
| IRS EUR 1Y | 2,721 | 2,761 |
| IRS EUR 2Y | 2,736 | 2,776 |
| IRS EUR 3Y | 2,619 | 2,659 |
| IRS EUR 4Y | 2,546 | 2,586 |
| IRS EUR 5Y | 2,515 | 2,555 |
| IRS EUR 6Y | 2,494 | 2,534 |
| IRS EUR 7Y | 2,482 | 2,522 |
| IRS EUR 10Y | 2,527 | 2,567 |

| TAUX EURIBOR | 06/12/2022 | 05/12/2022 | Δ |
|---|---|---|---|
| EURIBOR 1W EUR | 1,37 | 1,40 | -0,026 |
| EURIBOR 1M EUR | 1,52 | 1,52 | -0,004 |
| EURIBOR 3M EUR | 1,99 | 1,98 | 0,018 |
| EURIBOR 6M EUR | 2,44 | 2,44 | 0,007 |
| EURIBOR 12M EUR | 2,87 | 2,84 | 0,029 |
| | 07/12/2022 | 06/12/2022 | |
| XEU Benchmark 2Y | 1,96 | 2,00 | -0,039 |
| XEU Benchmark 3Y | 1,75 | 1,80 | -0,048 |
| XEU Benchmark 4Y | 2,01 | 2,03 | -0,021 |
| XEU Benchmark 5Y | 1,76 | 1,81 | -0,055 |
| XEU Benchmark 6Y | 1,72 | 1,77 | -0,058 |
| XEU Benchmark 7Y | 1,72 | 1,75 | -0,037 |
| XEU Benchmark 8Y | 1,70 | 1,74 | -0,042 |
| XEU Benchmark 9Y | 2,08 | 2,09 | -0,006 |
| XEU Benchmark 10Y | 1,77 | 1,81 | -0,042 |
| XEU Benchmark 12Y | 2,42 | 2,42 | -0,007 |
| XEU Benchmark 15Y | 1,85 | 1,86 | -0,018 |
| XEU Benchmark 20Y | 1,78 | 1,79 | -0,010 |
| TEC 30 | 2,40 | 2,42 | -0,020 |



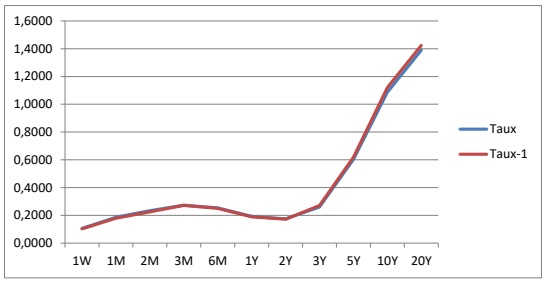

| EURIBOR3M | | | | | | |
|---|---|---|---|---|---|---|
| EURIBOR 3M EUR | 1,993 | | | | | |
| LIFFE EURIBOR3M/ROLLS | 08/12/2022 | 07/12/2022 | TAUX | Δ | TAUX VEILLE | Δ/FIX |
| I DEC22 | 97,855 | 97,855 | 2,145 | 95,710 | 2,145 | 0,152 |
| I MAR23 | 97,19 | 97,195 | 2,810 | 94,380 | 2,805 | 0,817 |
| I JUN23 | 97,025 | 97,045 | 2,975 | 94,050 | 2,955 | 0,982 |
| I SEP23 | 97,03 | 97,05 | 2,970 | 94,060 | 2,950 | 0,977 |
| I DEC23 | 97,12 | 97,135 | 2,880 | 94,240 | 2,865 | 0,887 |
| I MAR24 | 97,235 | 97,255 | 2,765 | 94,470 | 2,745 | 0,772 |
| I JUN24 | 97,35 | 97,37 | 2,650 | 94,700 | 2,630 | 0,657 |
| I SEP24 | 97,445 | 97,465 | 2,555 | 94,890 | 2,535 | 0,562 |
| I DEC24 | 97,53 | 97,55 | 2,470 | 95,060 | 2,450 | 0,477 |
| I MAR25 | 97,59 | 97,61 | 2,410 | 95,180 | 2,390 | 0,417 |
| I JUN25 | 97,63 | 97,655 | 2,370 | 95,260 | 2,345 | 0,377 |
| I JUN25 | 97,545 | 97,48 | 2,455 | 95,090 | 2,520 | 0,462 |

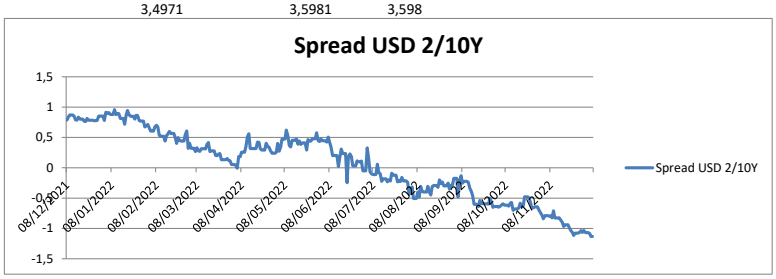


## TAUX US EMPRUNTEUR

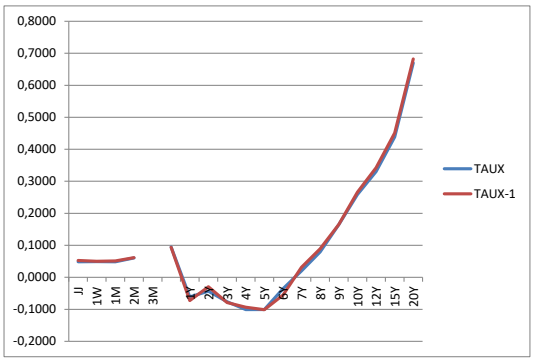
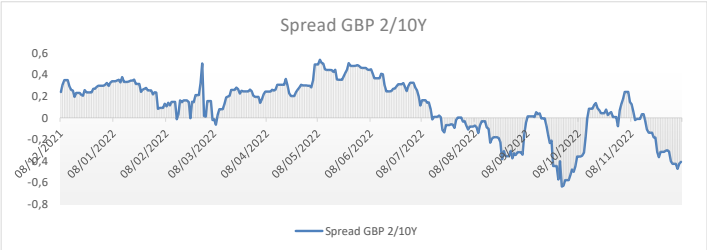
| | 07/12/2022 | 05/12/2022 | Δ |
|---|---|---|---|
| SOFR | 3,8000 | 3,8100 | 3,810 |
| SOFR 30 Day | 3,8033 | 3,8029 | 3,803 |
| SOFR 90 Day | 3,2121 | 3,1780 | 3,178 |
| SOFR 180 Day | 2,5241 | 2,4898 | 2,490 |

| | 07/12/2022 | 06/12/2022 | |
|---|---|---|---|
| USA Benchmark 1Y | 4,9010 | 4,8683 | 4,868 |
| US Benchmark 2Y | 4,6030 | 4,6970 | 4,697 |
| US Benchmark 3Y | 4,1679 | 4,2661 | 4,266 |
| US Benchmark 5Y | 3,8497 | 3,8802 | 3,880 |
| US Benchmark 10Y | 3,4719 | 3,5646 | 3,565 |
| US Benchmark 20Y | 3,7372 | 3,8485 | 3,849 |
| US Benchmark 30Y | 3,4971 | 3,5981 | 3,598 |




## TAUX UK EMPRUNTEUR

| | 05/12/2022 | 02/12/2022 | Δ |
|---|---|---|---|
| SONIA | 2,9279 | 2,9281 | 2,9281 |
| LIBOR 1M GBP Synth | 3,3574 | 3,3320 | 3,332 |
| LIBOR 3M/ GBP Synt | 3,7239 | 3,7095 | 3,7095 |
| LIBOR 6M/ GBP Synt | 4,2626 | 4,2406 | 4,2406 |

| | 07/12/2022 | 06/12/2022 | |
|---|---|---|---|
| UK Benchmark 1Y | 3,3283 | 3,3420 | 3,342016 |
| UK Benchmark 2Y | 3,5492 | 3,6037 | 3,603749 |
| UK Benchmark 3Y | 3,0931 | 3,1554 | 3,155353 |
| UK Benchmark 4Y | 3,2355 | 3,2652 | 3,265188 |
| UK Benchmark 5Y | 3,2366 | 3,2656 | 3,265603 |
| UK Benchmark 6Y | 3,2341 | 3,2888 | 3,288761 |
| UK Benchmark 7Y | 3,0884 | 3,1431 | 3,143101 |
| UK Benchmark 8Y | 3,1153 | 3,1436 | 3,143633 |
| UK Benchmark 9Y | 3,1421 | 3,1918 | 3,191795 |
| UK Benchmark 10Y | 3,1407 | 3,1794 | 3,179429 |
| UK Benchmark 12Y | 3,2554 | 3,3346 | 3,334565 |
| UK Benchmark 15Y | 3,4797 | 3,4883 | 3,488334 |
| UK Benchmark 20Y | 3,5371 | 3,5491 | 3,549062 |