Valeurs utilisées pour la création de la courbe de taux

|  |  |  |  |
| --- | --- | --- | --- |
| Instrument | Date de début | Date de fin | Taux |
| Spot 1 mois | 02/07/2010 | 02/08/2010 | 0.34844 |
| Spot 2 mois | 02/07/2010 | 02/09/2010 | 0.43188 |
| Spot 3 mois | 02/07/2010 | 04/10/2010 | 0.53394 |
| Forward 1x4 | 02/08/2010 | 02/11/2010 | 0.5610 |
| Forward 2x5 | 02/09/2010 | 02/12/2010 | 0.6170 |
| Forward 3x6 | 04/10/2010 | 03/01/2011 | 0.7075 |
| Forward 4x7 | 02/11/2010 | 02/02/2011 | 0. 7300 |
| Forward 5x8 | 02/12/2010 | 02/03/2011 | 0.7450 |
| Forward 6x9 | 03/01/2011 | 04/04/2011 | 0.7650 |
| Forward 7x10 | 02/02/2011 | 03/05/2011 | 0.7870 |
| Forward 8x11 | 02/03/2011 | 02/06/2011 | 0.8170 |
| Forward 9x12 | 04/04/2011 | 04/07/2011 | 0.8500 |
| Forward 12x15 | 04/07/2011 | 03/10/2011 | 0.9570 |
| Forward 12x18 | 04/07/2011 | 03/01/2012 | 1.2100 |
| Forward 12x24 | 04/07/2011 | 02/07/2012 | 1.4950 |