

Tableau A1.1 : Comment le taux clé cumulatif tient compte des interactions entre les taux clés

	Non échelonné en échelonné Appliqué à			Cumul. on échelonné on échelonné on échelonné					
	DV01	Conv01	Taux clé	Conv01	Conv01	TC croisés	Combiné	Diff.	
2	0.107053	-0.027188	2	2	-0.027188	-0.027188	0.000000	-0.027188	0.000000
5	0.095904	-0.031286	5	5	-0.053965	-0.031286	-0.022679	-0.053965	0.000000
10	0.083251	-0.060243	10	10	-0.082739	-0.060243	-0.022497	-0.082739	0.000000
15	0.080877	-20.413099	15	15	-20.446291	-20.413099	-0.033192	-20.446291	0.000000
20	0.096338	-32.779163	20	20	14.508957	-32.779163	33.596817	0.817654	13.691303
25	-0.008132	-30.266123	25	25	-18.562191	-30.266123	36.103185	5.837062	-24.399253
30	0.013654	-29.085649	30	30	20.582521	-29.085649	37.105031	8.019382	12.563139
2x5		-0.011340	5						
2x10		0.000229	10						
2x15		0.000190	15						
2x20		0.000140	20						
2x25		0.000096	25						
2x30		0.000155	30						
5x10		-0.011477	10						
5x15		0.000095	15						
5x20		0.000070	20						
5x25		0.000048	25						
5x30		0.000077	30						
10x15		-0.016881	15						
10x20		0.000000	20						
10x25		0.000000	25						
10x30		0.000000	30						
15x20		16.798199	20						
15x25		0.001860	25						
15x30		-0.003514	30						
20x25		18.049589	25						
20x30		-0.022884	30						
25x30		18.578681	30						