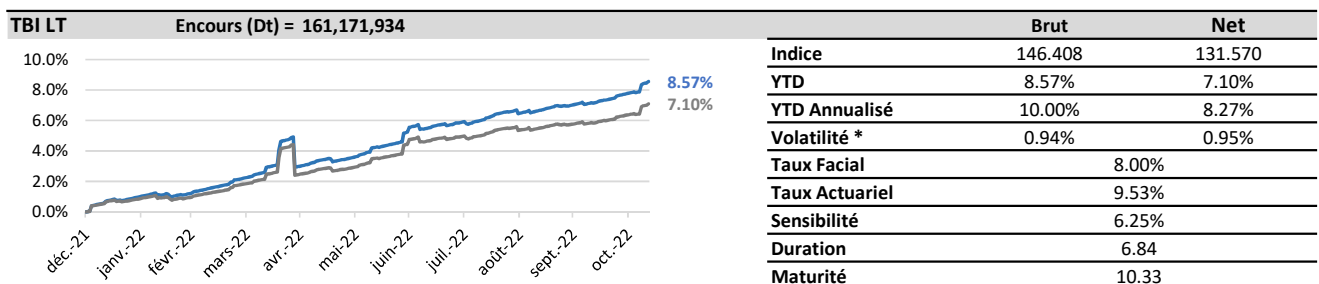
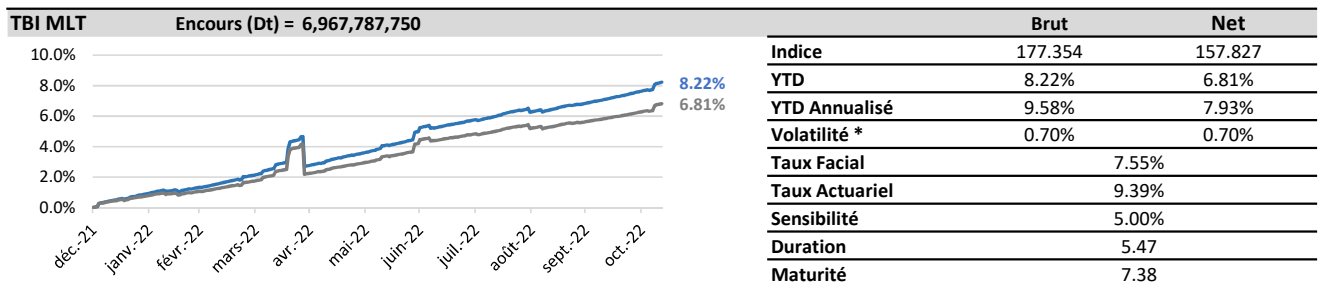
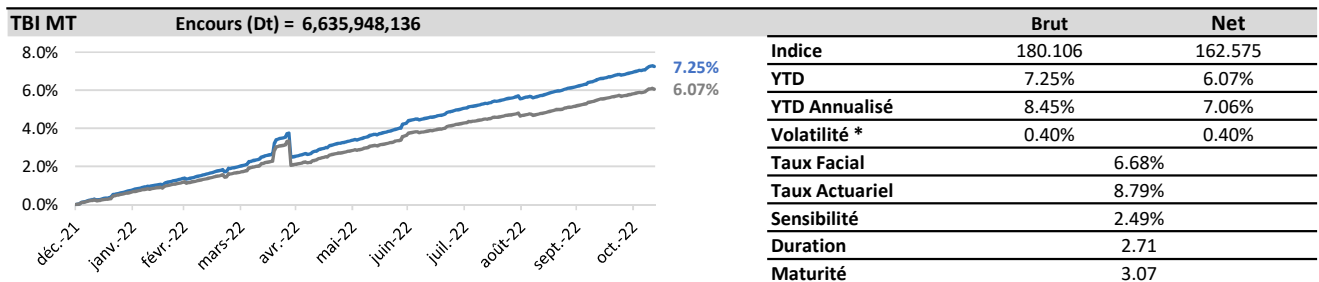
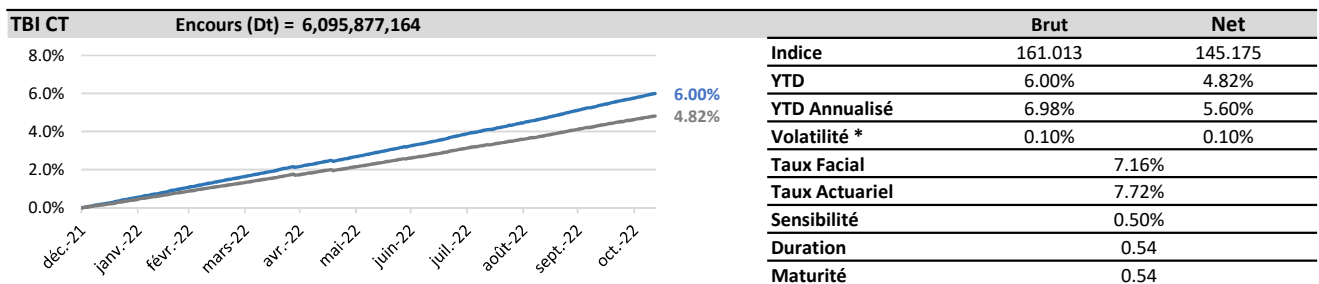
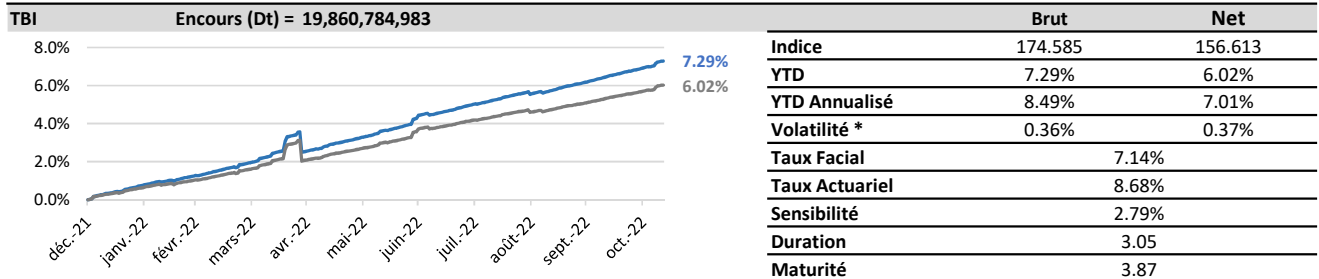




Tunisian Bond Index - TBI -

vendredi 11 Novembre 2022



* Volatilité 90j annualisée des rendements de l'indice brut



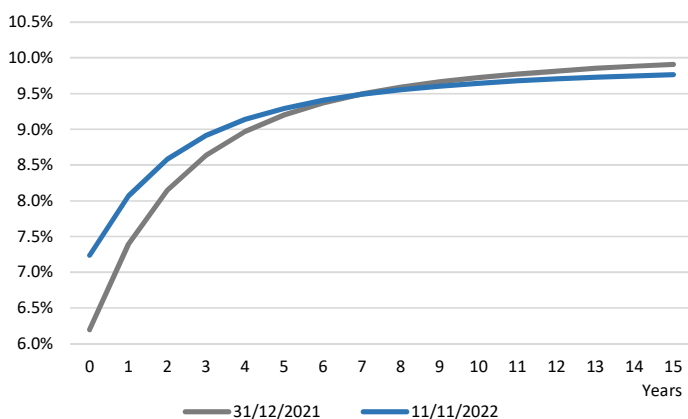
Tunisian Bond Index - TBI -

vendredi 11 Novembre 2022

Détail des souches admises dans l'indice

| Code ISIN | Type | Libelle | Nominal (DT) | Taux Facial | Date du gisement | 17/10/2022 | Strate |
|--------------|------|----------------------------|--------------|-------------|------------------|---------------|--------|
| | | | | | Date échéance | Encours | |
| TNICGNVB4EA3 | BTC | BTC 52 semaines 18/10/2022 | 1,000 | | 18/10/2022 | 10,000,000 | CT |
| TN7NOLIXSCH6 | BTC | BTC 13 semaines 02/11/2022 | 1,000 | | 02/11/2022 | 700,200,000 | CT |
| TNFODENK9XY8 | BTC | BTC 52 semaines 08/11/2022 | 1,000 | | 08/11/2022 | 45,000,000 | CT |
| TN4QWNW4V003 | BTC | BTC 26 semaines 09/11/2022 | 1,000 | | 09/11/2022 | 767,000,000 | CT |
| TNVXDQ5ILH22 | BTC | BTC 13 semaines 23/11/2022 | 1,000 | | 23/11/2022 | 380,000,000 | CT |
| TN69IHOD6268 | BTC | BTC 52 semaines 28/12/2022 | 1,000 | | 28/12/2022 | 700,000,000 | CT |
| TN97JNHQBAC9 | BTC | BTC 52 semaines 28/02/2023 | 1,000 | | 28/02/2023 | 10,000,000 | CT |
| TNKFGPH5ZY23 | BTC | BTC 26 semaines 28/02/2023 | 1,000 | | 28/02/2023 | 256,000,000 | CT |
| TN0008000572 | BTA | BTA 6% Avril 2023 | 1,000 | 6.00% | 13/04/2023 | 953,100,000 | CT |
| TNOEL1Y1K9F2 | BTC | BTC 52 semaines 31/05/2023 | 1,000 | | 31/05/2023 | 10,000,000 | CT |
| TN0008000648 | BTA | BTA 6% Juin 2023 | 1,000 | 6.00% | 15/06/2023 | 438,599,000 | CT |
| TNNU5QBS9S65 | BTC | BTC 52 semaines 26/06/2023 | 1,000 | | 26/06/2023 | 960,000,000 | CT |
| TNALOKJU5AV8 | BTC | BTC 52 semaines 18/07/2023 | 1,000 | | 18/07/2023 | 1,000,000,000 | CT |
| TNKAYTQL9FA4 | BTC | BTC 52 semaines 08/08/2023 | 1,000 | | 08/08/2023 | 80,000,000 | CT |
| TNPQG661BH23 | BTC | BTC 26 semaines 25/08/2023 | 1,000 | | 25/08/2023 | 700,000,000 | CT |
| TN0008000630 | BTA | BTA 6% Octobre 2023 | 1,000 | 6.00% | 12/10/2023 | 735,780,000 | CT |
| TNZGSIAA6XT2 | BTA | BTA 7% Novembre 2023 | 1,000 | 7.00% | 24/11/2023 | 401,400,000 | MT |
| TN0008000713 | BTA | BTA 6,3% décembre 2023 | 1,000 | 6.30% | 10/12/2023 | 306,818,000 | MT |
| TN0008000598 | BTA | BTA 6% Janvier 2024 | 1,000 | 6.00% | 12/01/2024 | 383,416,000 | MT |
| TN0008000366 | BTA | BTA 6% Avril 2024 | 1,000 | 6.00% | 10/04/2024 | 628,500,000 | MT |
| TN0008000705 | BTA | BTA 6,5% juin 2025 | 1,000 | 6.50% | 11/06/2025 | 799,607,000 | MT |
| TNOXRGYG8RL8 | BTA | BTA 8 % Novembre 2025 | 1,000 | 8.00% | 24/11/2025 | 469,310,000 | MT |
| TN0008000622 | BTA | BTA 6.3% Mars 2026 | 1,000 | 6.30% | 11/03/2026 | 804,008,000 | MT |
| TN0008000580 | BTA | BTA 6.3% Octobre 2026 | 1,000 | 6.30% | 14/10/2026 | 817,500,000 | MT |
| TN0008000721 | BTA | BTA 7,2% février 2027 | 1,000 | 7.20% | 11/02/2027 | 794,760,000 | MT |
| TN0008000655 | BTA | BTA 6.6% Mars 2027 | 1,000 | 6.60% | 29/03/2027 | 540,650,000 | MT |
| TN0008000747 | BTA | BTA 7,2 % Mai 2027 | 1,000 | 7.20% | 15/07/2027 | 802,765,000 | MT |
| TN0008000770 | BTA | BTA 7.3% décembre 2027 | 1,000 | 7.30% | 09/12/2027 | 504,835,000 | MLT |
| TN0008000796 | BTA | BTA 7.5% janvier 2028 | 1,000 | 7.50% | 26/01/2028 | 695,400,000 | MLT |
| TN0008000606 | BTA | BTA 6.7% Avril 2028 | 1,000 | 6.70% | 13/04/2028 | 833,687,000 | MLT |
| TN0008000697 | BTA | BTA 7% juillet 2028 | 1,000 | 7.00% | 10/07/2028 | 237,300,000 | MLT |
| TN0008000812 | BTA | BTA 7.5% Décembre 2028 | 1,000 | 7.50% | 13/12/2028 | 876,952,000 | MLT |
| TN0008000739 | BTA | BTA 7,4 % février 2030 | 1,000 | 7.40% | 14/02/2030 | 309,700,000 | MLT |
| TN0008000762 | BTA | BTA 8% novembre 2030 | 1,000 | 8.00% | 18/11/2030 | 874,504,000 | MLT |
| TN0008000788 | BTA | BTA 7% JANVIER 2031 | 1,000 | 7.00% | 06/01/2031 | 1,000,000,000 | MLT |
| TN0008000663 | BTA | BTA 7,5% Juillet 2032 | 1,000 | 7.50% | 15/07/2032 | 954,890,000 | MLT |
| TNJL4N1SD7B2 | BTA | BTA 8.8% Septembre 2032 | 1,000 | 8.80% | 28/09/2032 | 1,000,000,000 | MLT |
| TN0008000804 | BTA | BTA 8% Mars 2033 | 1,000 | 8.00% | 10/03/2033 | 168,697,000 | LT |

Evolution de la courbe des taux



Structure du TBI par strate

