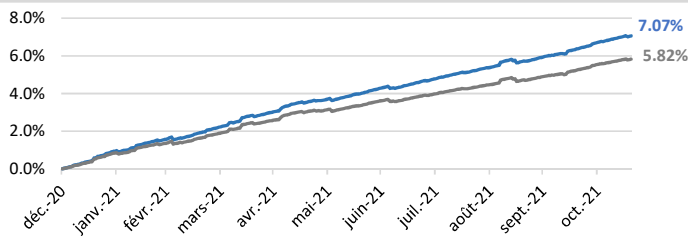




Tunisian Bond Index - TBI -

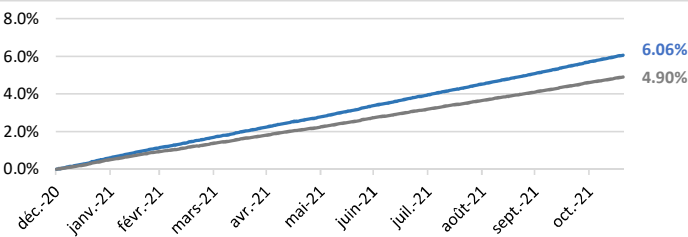
vendredi 19 Novembre 2021

TBI Encours (Dt) = 19,472,041,248



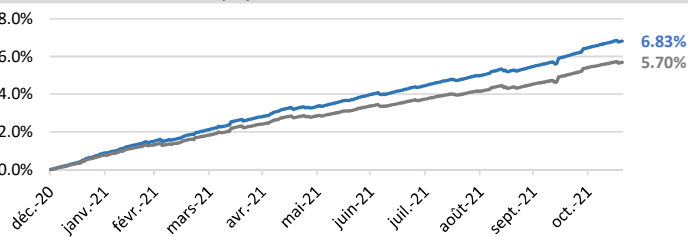
	Brut	Net
Indice	161.073	146.445
YTD	7.07%	5.82%
YTD Annualisé	8.05%	6.62%
Volatilité *	0.45%	0.45%
Taux Facial		6.65%
Taux Actuariel		8.18%
Sensibilité		2.73%
Duration		2.98
Maturité		3.79

TBI CT Encours (Dt) = 6,193,038,268



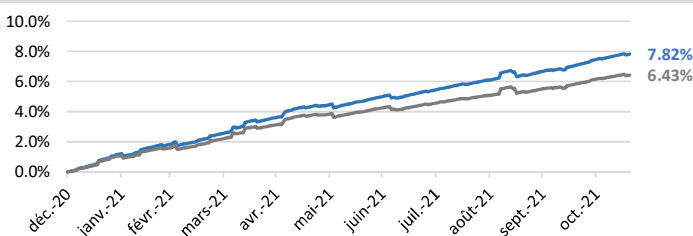
	Brut	Net
Indice	150.773	137.663
YTD	6.06%	4.90%
YTD Annualisé	6.90%	5.57%
Volatilité *	0.05%	0.05%
Taux Facial		6.33%
Taux Actuariel		6.54%
Sensibilité		0.28%
Duration		0.30
Maturité		0.30

TBI MT Encours (Dt) = 5,711,453,739



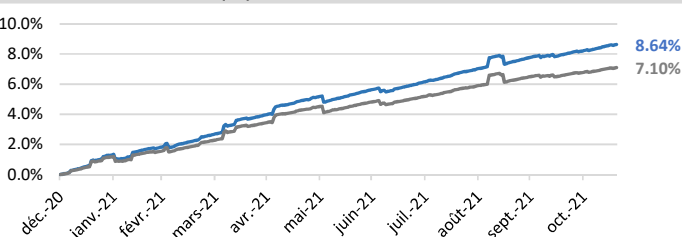
	Brut	Net
Indice	166.233	151.948
YTD	6.83%	5.70%
YTD Annualisé	7.77%	6.48%
Volatilité *	0.59%	0.59%
Taux Facial		6.16%
Taux Actuariel		8.36%
Sensibilité		2.33%
Duration		2.53
Maturité		2.80

TBI MLT Encours (Dt) = 6,560,093,963



	Brut	Net
Indice	161.897	146.222
YTD	7.82%	6.43%
YTD Annualisé	8.91%	7.32%
Volatilité *	0.84%	0.85%
Taux Facial		7.22%
Taux Actuariel		9.34%
Sensibilité		4.81%
Duration		5.26
Maturité		6.87

TBI LT Encours (Dt) = 1,007,455,277



	Brut	Net
Indice	133.041	121.424
YTD	8.64%	7.10%
YTD Annualisé	9.85%	8.09%
Volatilité *	1.29%	1.29%
Taux Facial		7.58%
Taux Actuariel		9.62%
Sensibilité		6.60%
Duration		7.24
Maturité		10.76

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

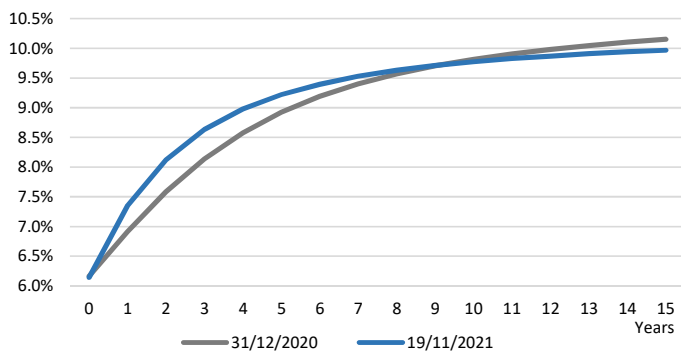


Tunisian Bond Index - TBI -

vendredi 19 Novembre 2021

Détail des souches admises dans l'indice				Date du gisement		15/11/2021	
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate
TN0008004434	BTC	BTC 52 semaines 16/11/2021	1,000		16/11/2021	12,400,000	CT
TN0008004442	BTC	BTC 52 semaines 07/12/2021	1,000		07/12/2021	600,000,000	CT
TN0008004459	BTC	BTC 52 semaines 14/12/2021	1,000		14/12/2021	58,400,000	CT
TN0008004467	BTC	BTC 52 semaines 22/12/2021	1,000		22/12/2021	600,000,000	CT
TN0008004475	BTC	BTC 52 semaines 29/12/2021	1,000		29/12/2021	552,000,000	CT
TN0008004483	BTC	BTC 52 semaines 18/01/2022	1,000		18/01/2022	63,100,000	CT
TNX6CR9HSR70	BTC	BTC 13 semaines 02/02/2022	1,000		02/02/2022	651,000,000	CT
TNGPNPQNGM55	BTC	BTC 13 semaines 09/02/2022	1,000		09/02/2022	909,800,000	CT
TN0008000614	BTA	BTA 6% Février 2022	1,000	6.00%	11/02/2022	808,155,000	CT
TN0008004491	BTC	BTC 52 semaines 15/02/2022	1,000		15/02/2022	47,000,000	CT
TN0008000226	BTA	BTA 6.9% Mai 2022	1,000	6.90%	09/05/2022	810,661,000	CT
TN3JNED8ZQG9	BTC	BTC 26 semaines 11/05/2022	1,000		11/05/2022	100,000,000	CT
TN0008004533	BTC	BTC 52 semaines 24/05/2022	1,000		24/05/2022	29,300,000	CT
TN0008000291	BTA	BTA 5.6% Aout 2022	1,000	5.60%	11/08/2022	894,875,000	CT
TNICGNVB4EA3	BTC	BTC 52 semaines 18/10/2022	1,000		18/10/2022	10,000,000	CT
TNF0DENK9XY8	BTC	BTC 52 semaines 08/11/2022	1,000		08/11/2022	25,000,000	CT
TN0008000572	BTA	BTA 6% Avril 2023	1,000	6.00%	13/04/2023	953,100,000	MT
TN0008000648	BTA	BTA 6% Juin 2023	1,000	6.00%	15/06/2023	438,599,000	MT
TN0008000630	BTA	BTA 6% Octobre 2023	1,000	6.00%	12/10/2023	735,780,000	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
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	MLT
TN0008000655	BTA	BTA 6.6% Mars 2027	1,000	6.60%	29/03/2027	540,650,000	MLT
TN0008000747	BTA	BTA 7,2 % Mai 2027	1,000	7.20%	15/07/2027	802,765,000	MLT
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	401,014,000	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	852,004,000	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	LT
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

