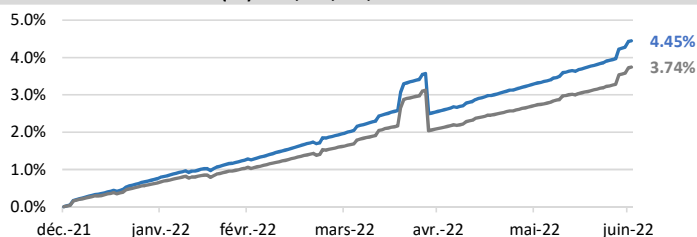




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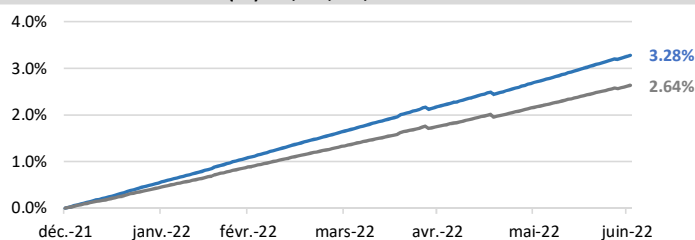
vendredi 1 Juillet 2022

TBI Encours (Dt) = 19,081,294,601



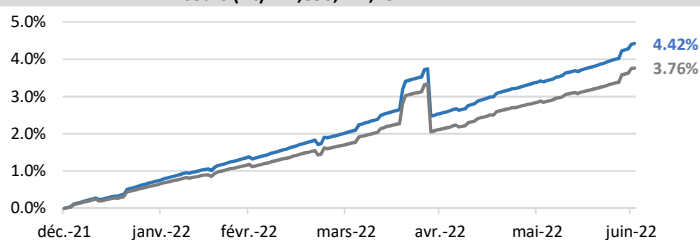
	Brut	Net
Indice	169.969	153.253
YTD	4.45%	3.74%
YTD Annualisé	9.13%	7.65%
Volatilité *	2.02%	2.03%
Taux Facial		6.88%
Taux Actuariel		8.41%
Sensibilité		2.74%
Duration		2.98
Maturité		3.73

TBI CT Encours (Dt) = 4,537,715,432



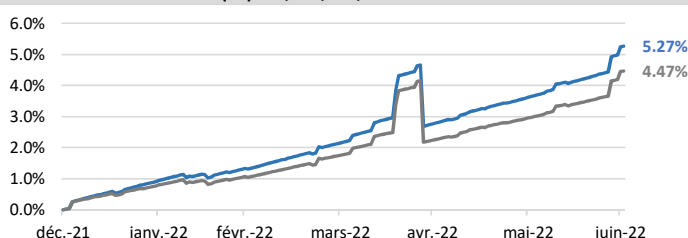
	Brut	Net
Indice	156.884	142.153
YTD	3.28%	2.64%
YTD Annualisé	6.68%	5.36%
Volatilité *	0.17%	0.17%
Taux Facial		6.60%
Taux Actuariel		7.18%
Sensibilité		0.26%
Duration		0.28
Maturité		0.28

TBI MT Encours (Dt) = 7,696,221,781



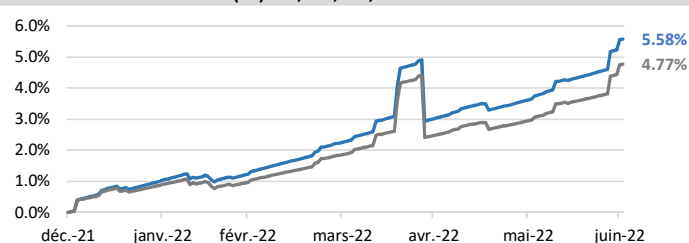
	Brut	Net
Indice	175.347	159.044
YTD	4.42%	3.76%
YTD Annualisé	9.06%	7.69%
Volatilité *	2.31%	2.33%
Taux Facial		6.64%
Taux Actuariel		8.40%
Sensibilité		2.24%
Duration		2.43
Maturité		2.70

TBI MLT Encours (Dt) = 5,783,247,068



	Brut	Net
Indice	172.516	154.368
YTD	5.27%	4.47%
YTD Annualisé	10.84%	9.16%
Volatilité *	3.65%	3.67%
Taux Facial		7.31%
Taux Actuariel		9.20%
Sensibilité		4.72%
Duration		5.15
Maturité		6.63

TBI LT Encours (Dt) = 1,064,110,321



	Brut	Net
Indice	142.375	128.712
YTD	5.58%	4.77%
YTD Annualisé	11.50%	9.80%
Volatilité *	3.82%	3.86%
Taux Facial		7.57%
Taux Actuariel		9.44%
Sensibilité		6.16%
Duration		6.74
Maturité		10.14

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

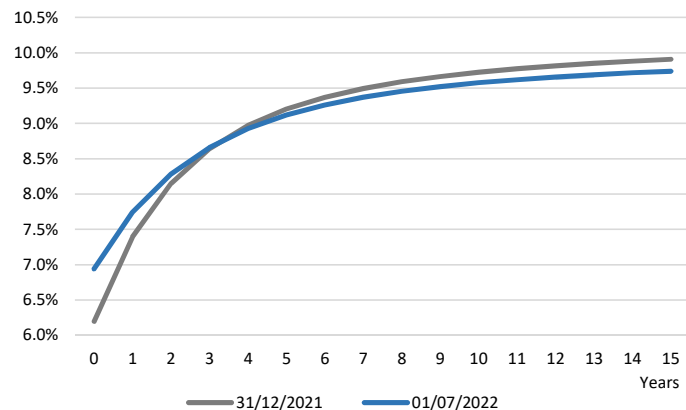
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Détail des souches admises dans l'indice

Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date du gisement	15/06/2022	Strate
					Date échéance	Encours	
TNNIZLAXJ5G0	BTC	BTC 26 semaines 22/06/2022	1,000		22/06/2022	600,000,000	CT
TNF1OAW5UCL7	BTC	BTC 26 semaines 29/06/2022	1,000		29/06/2022	150,000,000	CT
TN5N0C3SMT18	BTC	BTC 13 semaines 06/07/2022	1,000		06/07/2022	1,000,000,000	CT
TNZQ5YSOT0Z0	BTC	BTC 26 semaines 03/08/2022	1,000		03/08/2022	651,000,000	CT
TN0008000291	BTA	BTA 5.6% Aout 2022	1,000	5.60%	11/08/2022	894,875,000	CT
TNLVBRC26747	BTC	BTC 26 semaines 16/08/2022	1,000		16/08/2022	180,000,000	CT
TN1CGNVB4EA3	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	45,000,000	CT
TN4QWNW4V003	BTC	BTC 26 semaines 09/11/2022	1,000		09/11/2022	767,000,000	CT
TN97JNHQBAC9	BTC	BTC 52 semaines 28/02/2023	1,000		28/02/2023	10,000,000	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	MT
TNNU5QBS9S65	BTC	BTC 52 semaines 26/06/2023	1,000		26/06/2023	800,000,000	MT
TN0008000630	BTA	BTA 6% Octobre 2023	1,000	6.00%	12/10/2023	735,780,000	MT
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	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	835,952,000	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	872,504,000	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	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

