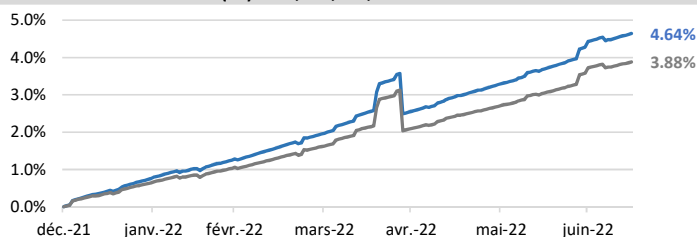




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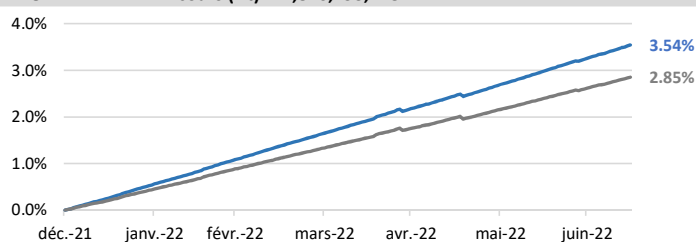
vendredi 15 Juillet 2022

TBI Encours (Dt) = 19,049,996,465



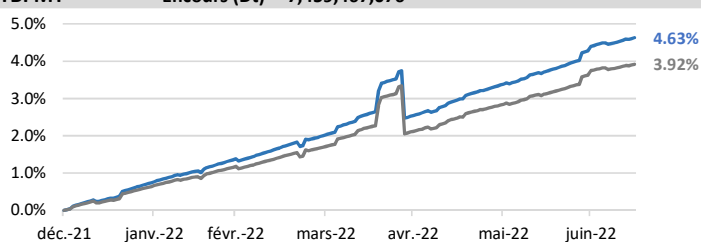
	Brut	Net
Indice	170.285	153.457
YTD	4.64%	3.88%
YTD Annualisé	8.82%	7.35%
Volatilité *	2.01%	2.02%
Taux Facial		6.87%
Taux Actuariel		8.53%
Sensibilité		2.87%
Duration		3.13
Maturité		3.86

TBI CT Encours (Dt) = 4,876,293,118



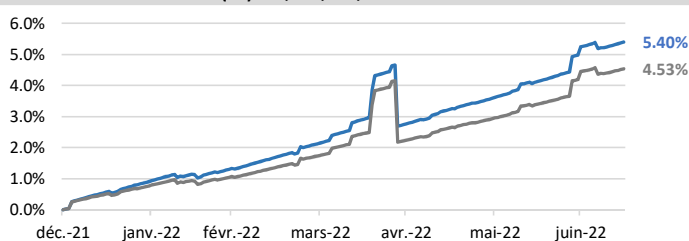
	Brut	Net
Indice	157.286	142.452
YTD	3.54%	2.85%
YTD Annualisé	6.70%	5.38%
Volatilité *	0.17%	0.17%
Taux Facial		6.49%
Taux Actuariel		7.27%
Sensibilité		0.29%
Duration		0.31
Maturité		0.31

TBI MT Encours (Dt) = 7,459,467,076



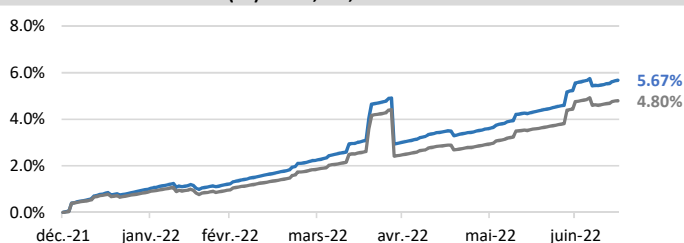
	Brut	Net
Indice	175.704	159.286
YTD	4.63%	3.92%
YTD Annualisé	8.80%	7.42%
Volatilité *	2.30%	2.32%
Taux Facial		6.64%
Taux Actuariel		8.45%
Sensibilité		2.20%
Duration		2.39
Maturité		2.66

TBI MLT Encours (Dt) = 5,720,814,863



	Brut	Net
Indice	172.730	154.469
YTD	5.40%	4.53%
YTD Annualisé	10.28%	8.61%
Volatilité *	3.64%	3.66%
Taux Facial		7.31%
Taux Actuariel		9.25%
Sensibilité		4.74%
Duration		5.18
Maturité		6.61

TBI LT Encours (Dt) = 993,421,407



	Brut	Net
Indice	142.499	128.746
YTD	5.67%	4.80%
YTD Annualisé	10.82%	9.12%
Volatilité *	3.82%	3.87%
Taux Facial		7.58%
Taux Actuariel		9.48%
Sensibilité		6.56%
Duration		7.18
Maturité		10.11

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



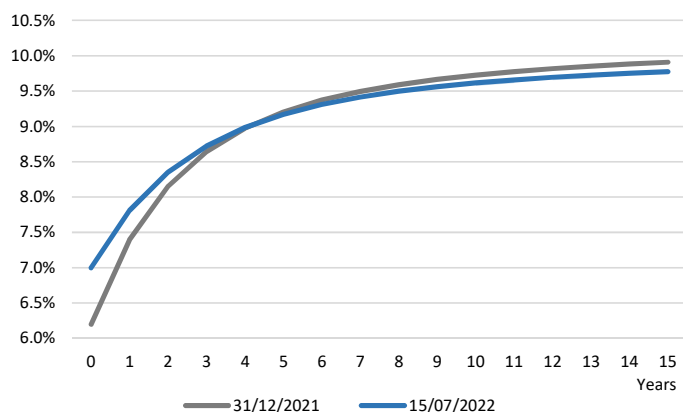
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Détail des souches admises dans l'indice

Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date du gisement	15/07/2022	Strate
					Date échéance	Encours	
TNZQ5YSOT020	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
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	45,000,000	CT
TN4QNW4V003	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	CT
TNNU5QBS9S65	BTC	BTC 52 semaines 26/06/2023	1,000		26/06/2023	960,000,000	CT
TNAL0KJUSAV8	BTC	BTC 52 semaines 18/07/2023	1,000		18/07/2023	1,000,000,000	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
TNOXRGY8RL8	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	840,952,000	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

