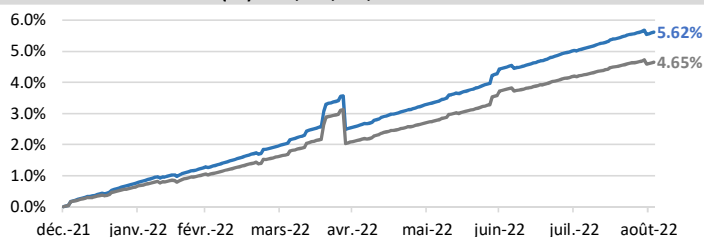




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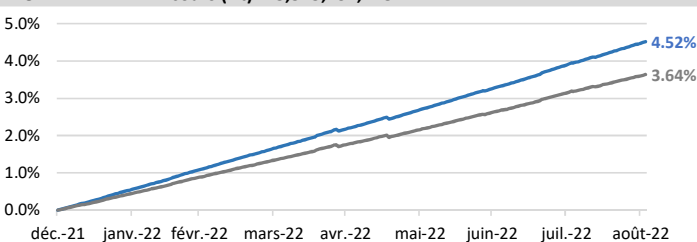
vendredi 2 Septembre 2022

TBI Encours (Dt) = 19,550,906,179



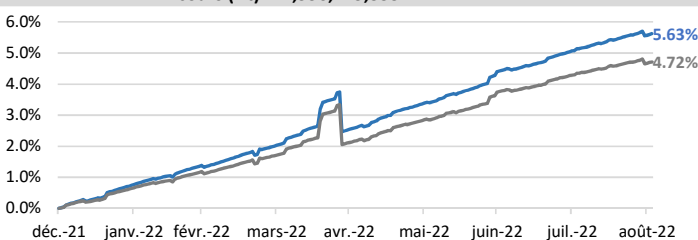
	Brut	Net
Indice	171.867	154.590
YTD	5.62%	4.65%
YTD Annualisé	8.48%	7.00%
Volatilité *	0.55%	0.55%
Taux Facial	7.07%	
Taux Actuariel	8.56%	
Sensibilité	2.65%	
Duration	2.89	
Maturité	3.57	

TBI CT Encours (Dt) = 5,525,732,448



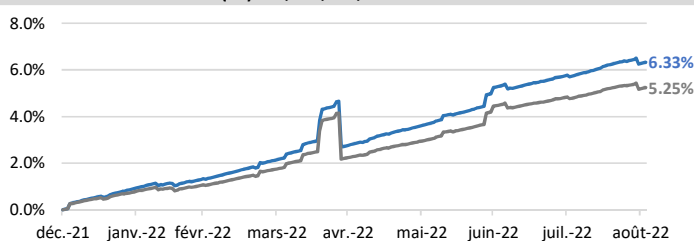
	Brut	Net
Indice	158.772	143.541
YTD	4.52%	3.64%
YTD Annualisé	6.81%	5.47%
Volatilité *	0.10%	0.09%
Taux Facial	7.24%	
Taux Actuariel	7.59%	
Sensibilité	0.51%	
Duration	0.55	
Maturité	0.55	

TBI MT Encours (Dt) = 7,996,249,333



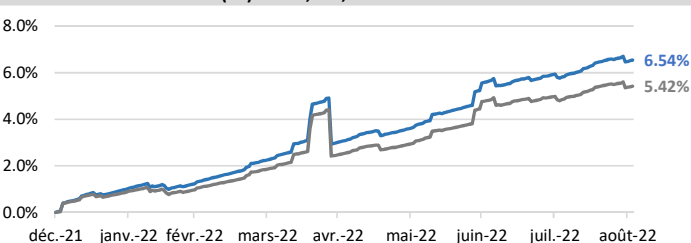
	Brut	Net
Indice	177.371	160.507
YTD	5.63%	4.72%
YTD Annualisé	8.50%	7.11%
Volatilité *	0.49%	0.49%
Taux Facial	6.72%	
Taux Actuariel	8.62%	
Sensibilité	2.35%	
Duration	2.55	
Maturité	2.88	

TBI MLT Encours (Dt) = 5,870,770,234



	Brut	Net
Indice	174.262	155.521
YTD	6.33%	5.25%
YTD Annualisé	9.58%	7.92%
Volatilité *	1.04%	1.05%
Taux Facial	7.35%	
Taux Actuariel	9.37%	
Sensibilité	4.97%	
Duration	5.44	
Maturité	7.17	

TBI LT Encours (Dt) = 158,154,164



	Brut	Net
Indice	143.667	129.506
YTD	6.54%	5.42%
YTD Annualisé	9.89%	8.18%
Volatilité *	1.33%	1.35%
Taux Facial	8.00%	
Taux Actuariel	9.55%	
Sensibilité	6.42%	
Duration	7.03	
Maturité	10.53	

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



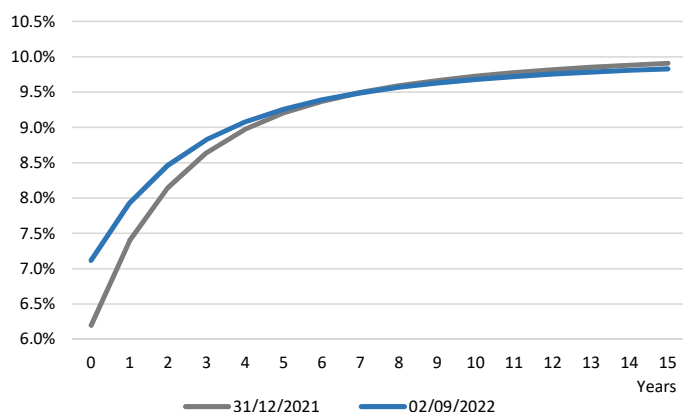
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vendredi 2 Septembre 2022

Détail des souches admises dans l'indice

					Date du gisement	15/08/2022	
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate
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
TN7N0LIXSCH6	BTC	BTC 13 semaines 02/11/2022	1,000		02/11/2022	700,200,000	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
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
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
TNALOKJUSAV8	BTC	BTC 52 semaines 18/07/2023	1,000		18/07/2023	1,000,000,000	CT
TNKAYTL9FA4	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	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	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	849,452,000	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	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

