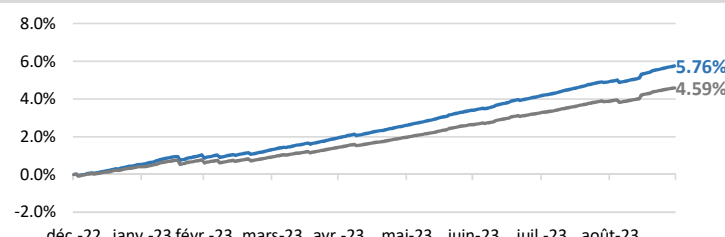
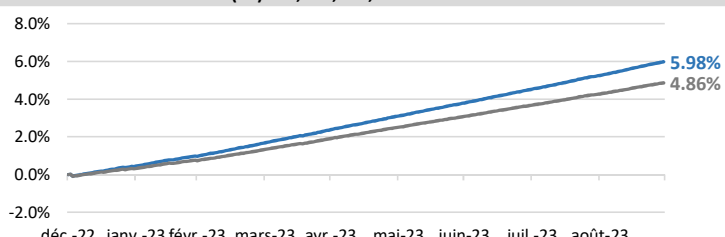


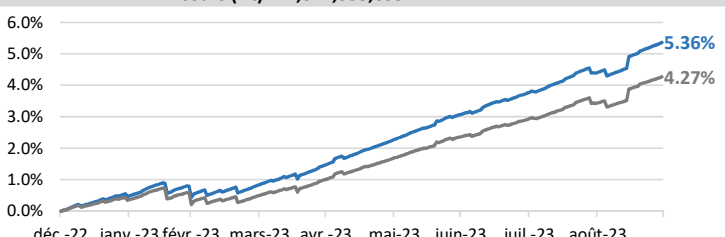


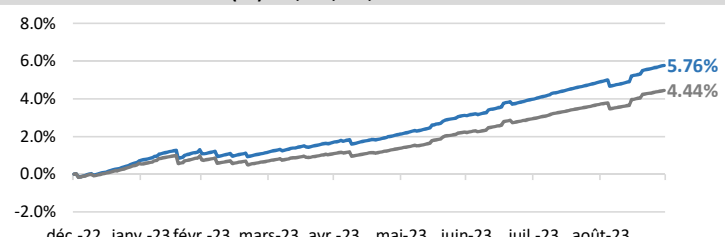
Tunisian Bond Index - TBI -

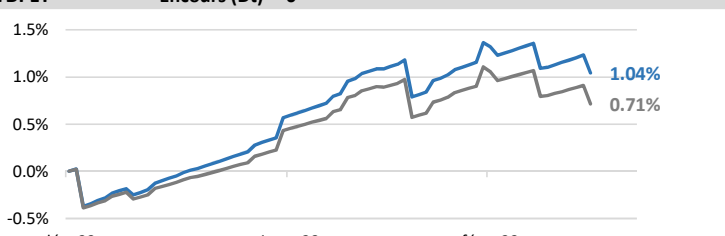
vendredi 29 Septembre 2023

TBI		Encours (Dt) = 22,615,596,477			
					
				Indice	186.160
				YTD	5.76%
				YTD Annualisé	7.80%
				Volatilité *	0.43%
				Taux Facial	7.70%
				Taux Actuariel	9.36%
				Sensibilité	2.25%
				Duration	2.47
				Maturité	3.07

TBI CT		Encours (Dt) = 9,736,419,835			
					
				Indice	172.406
				YTD	5.98%
				YTD Annualisé	8.10%
				Volatilité *	0.06%
				Taux Facial	8.20%
				Taux Actuariel	8.76%
				Sensibilité	0.32%
				Duration	0.35
				Maturité	0.35

TBI MT		Encours (Dt) = 7,017,355,099			
					
Indice		191.512	170.768		
YTD		5.36%	4.27%		
YTD Annualisé		7.26%	5.77%		
Volatilité *		0.75%	0.75%		
Taux Facial		6.91%			
Taux Actuariel		9.76%			
Sensibilité		2.67%			
Duration		2.93			
Maturité		3.34			

TBI MLT	Encours (Dt) = 5,861,821,543			
				
		Indice	188.524	165.308
		YTD	5.76%	4.44%
		YTD Annualisé	7.81%	6.00%
		Volatilité *	0.86%	0.87%
		Taux Facial	7.80%	
		Taux Actuariel	9.88%	
		Sensibilité	4.95%	
		Duration	5.44	
		Maturité	7.28	

TBI LT	Encours (Dt) = 0		Brut	Net
		Indice	148.367	132.594
		YTD	1.04%	0.71%
		YTD Annualisé	5.32%	3.62%
		Volatilité *	1.43%	1.44%
		Taux Facial	8.00%	
		Taux Actuariel	9.82%	
		Sensibilité	6.42%	
		Duration	7.05	
		Maturité	10.00	

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



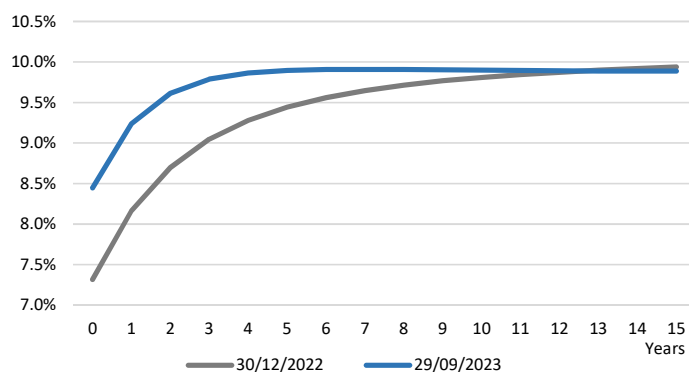
Tunisian Bond Index - TBI -

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Détail des souches admises dans l'indice

Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date du gisement	15/09/2023	Strate
					Date échéance	Encours	
TNLDBH95OFS0	BTC	BTC 13 semaines 19/09/2023	1,000		19/09/2023	163,500,000	CT
TN0D88PISNA9	BTC	BTC 26 semaines 29/09/2023	1,000		29/09/2023	900,000,000	CT
TN0008000630	BTA	BTA 6% Octobre 2023	1,000	6.00%	12/10/2023	735,780,000	CT
TNX0UCDP6NI9	BTC	BTC 52 semaines 17/10/2023	1,000		17/10/2023	400,000,000	CT
TN3A58LK4711	BTC	BTC 26 semaines 17/10/2023	1,000		17/10/2023	25,000,000	CT
TN750AXC9I48	BTC	BTC 52 semaines 18/10/2023	1,000		18/10/2023	210,000,000	CT
TNMGKZUMZGR1	BTC	BTC 13 semaines 25/10/2023	1,000		25/10/2023	500,000,000	CT
TN4J8M5MRB24	BTC	BTC 13 semaines 01/11/2023	1,000		01/11/2023	510,000,000	CT
TNSW1R1SDRB5	BTC	BTC 52 semaines 08/11/2023	1,000		08/11/2023	700,000,000	CT
TNBPOCTLWVE7	BTC	BTC 13 semaines 14/11/2023	1,000		14/11/2023	51,200,000	CT
TNZGSIAA6XT2	BTA	BTA 7% Novembre 2023	1,000	7.00%	24/11/2023	401,400,000	CT
TNJTCUGQJH16	BTC	BTC 13 semaines 29/11/2023	1,000		29/11/2023	276,000,000	CT
TN0008000713	BTA	BTA 6,3% décembre 2023	1,000	6.30%	10/12/2023	306,818,000	CT
TNPBCBEECJO4	BTC	BTC 26 semaines 18/12/2023	1,000		18/12/2023	1,000,000,000	CT
TN3G455YO1V5	BTC	BTC 52 semaines 19/12/2023	1,000		19/12/2023	4,000,000	CT
TN54O7LLS9N2	BTC	BTC 26 semaines 19/12/2023	1,000		19/12/2023	130,000,000	CT
TN54ZITRQAO2	BTC	BTC 52 semaines 10/01/2024	1,000		10/01/2024	702,000,000	CT
TN0008000598	BTA	BTA 6% Janvier 2024	1,000	6.00%	12/01/2024	383,416,000	CT
TN9E8C66U7G5	BTC	BTC 26 semaines 31/01/2024	1,000		31/01/2024	90,000,000	CT
TN9CYKXWXTA6	BTC	BTC 26 semaines 06/02/2024	1,000		06/02/2024	80,000,000	CT
TNL17NPJOB57	BTC	BTC 26 semaines 28/02/2024	1,000		28/02/2024	50,000,000	CT
TNULPNMSIIF0	BTC	BTC 52 semaines 09/04/2024	1,000		09/04/2024	35,000,000	CT
TN0008000366	BTA	BTA 6% Avril 2024	1,000	6.00%	10/04/2024	628,500,000	CT
TNHN6GB3JLR3	BTC	BTC 52 semaines 24/06/2024	1,000		24/06/2024	960,000,000	CT
TNXWWZTRB4W2	BTC	BTC 52 semaines 16/07/2024	1,000		16/07/2024	1,000,000,000	CT
TNEHX43C1LA4	BTC	BTC 52 semaines 23/08/2024	1,000		23/08/2024	700,000,000	CT
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	MT
TN0008000796	BTA	BTA 7.5% janvier 2028	1,000	7.50%	26/01/2028	695,400,000	MT
TN0008000606	BTA	BTA 6.7% Avril 2028	1,000	6.70%	13/04/2028	833,687,000	MT
TN0008000697	BTA	BTA 7% juillet 2028	1,000	7.00%	10/07/2028	237,300,000	MT
TN0008000812	BTA	BTA 7.5% Décembre 2028	1,000	7.50%	13/12/2028	891,952,000	MLT
TNHUVZNLATV4	BTA	BTA 8% Janvier 2029	1,000	8.00%	31/01/2029	691,378,000	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	1,005,919,000	MLT
TN0008000788	BTA	BTA 7% JANVIER 2031	1,000	7.00%	06/01/2031	1,000,000,000	MLT
TNNO5OORH1F1	BTA	BTA 8.25% Juin 2031	1,000	8.25%	13/06/2031	123,318,000	MLT
TN0008000663	BTA	BTA 7,5% Juillet 2032	1,000	7.50%	15/07/2032	954,890,000	MLT
TN1L4N1SD7B2	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	273,697,000	MLT

Evolution de la courbe des taux



Structure du TBI par strate

