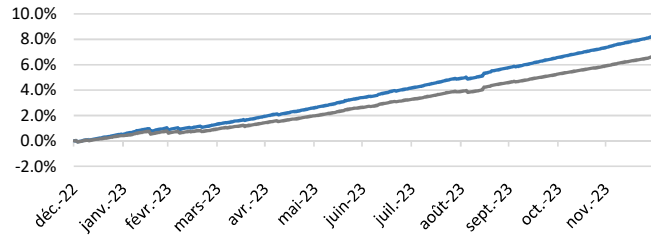
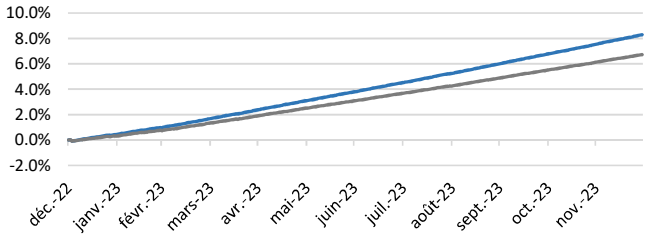
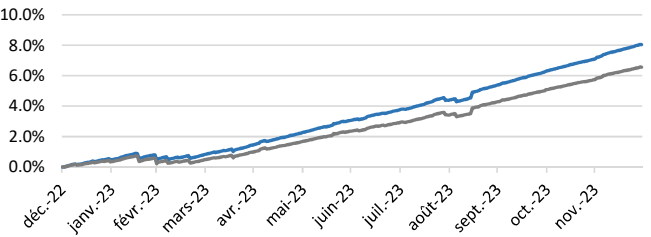
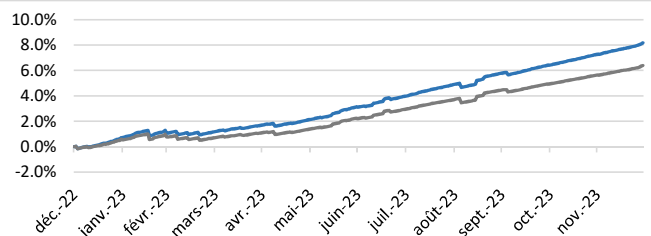
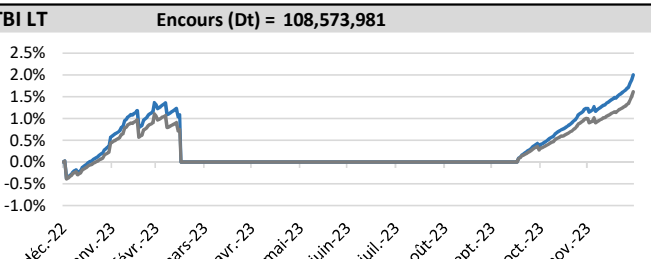




Tunisian Bond Index - TBI -

vendredi 29 Décembre 2023

TBI		Encours (Dt) = 23,790,480,685			Brut	Net
			8.21%	6.61%		
Indice					190.478	168.007
YTD					8.21%	6.61%
YTD Annualisé					8.26%	6.64%
Volatilité *					0.12%	0.12%
Taux Facial					7.94%	
Taux Actuariel					9.37%	
Sensibilité					2.27%	
Duration					2.49	
Maturité					3.08	
TBI CT		Encours (Dt) = 10,155,321,061			Brut	Net
			8.29%	6.72%		
Indice					176.170	156.236
YTD					8.29%	6.72%
YTD Annualisé					8.34%	6.76%
Volatilité *					0.06%	0.06%
Taux Facial					8.66%	
Taux Actuariel					8.82%	
Sensibilité					0.44%	
Duration					0.48	
Maturité					0.48	
TBI MT		Encours (Dt) = 7,883,722,655			Brut	Net
			8.04%	6.56%		
Indice					196.384	174.516
YTD					8.04%	6.56%
YTD Annualisé					8.09%	6.60%
Volatilité *					0.20%	0.20%
Taux Facial					6.97%	
Taux Actuariel					9.69%	
Sensibilité					2.64%	
Duration					2.89	
Maturité					3.29	
TBI MLT		Encours (Dt) = 5,642,862,988			Brut	Net
			8.17%	6.39%		
Indice					192.818	168.400
YTD					8.17%	6.39%
YTD Annualisé					8.22%	6.43%
Volatilité *					0.34%	0.35%
Taux Facial					7.99%	
Taux Actuariel					9.90%	
Sensibilité					4.94%	
Duration					5.43	
Maturité					7.29	
TBI LT		Encours (Dt) = 108,573,981			Brut	Net
			2.01%	1.62%		
Indice					149.781	133.781
YTD					2.01%	1.62%
YTD Annualisé					10.29%	8.22%
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



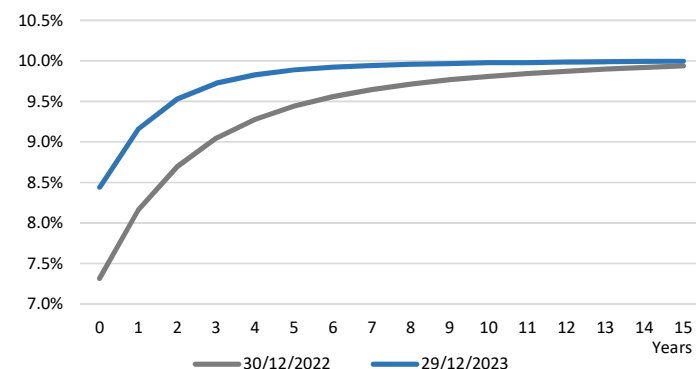
Tunisian Bond Index - TBI -

vendredi 29 Décembre 2023

Détail des souches admises dans l'indice

					Date du gisement	15/12/2023	
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate
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
TN2Z2IQQW3F4	BTC	BTC 13 semaines 19/12/2023	1,000		19/12/2023	164,600,000	CT
TN54ZITRQA02	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
TN4ZTA1ZOS86	BTC	BTC 13 semaines 24/01/2024	1,000		24/01/2024	500,000,000	CT
TNYE8C66U7G5	BTC	BTC 26 semaines 31/01/2024	1,000		31/01/2024	90,000,000	CT
TNQCYB6ZHJ26	BTC	BTC 13 semaines 31/01/2024	1,000		31/01/2024	510,000,000	CT
TN9CYKXWXTA6	BTC	BTC 26 semaines 06/02/2024	1,000		06/02/2024	80,000,000	CT
TN67G6AEOIA0	BTC	BTC 13 semaines 13/02/2024	1,000		13/02/2024	51,100,000	CT
TNL17NPJOB57	BTC	BTC 26 semaines 28/02/2024	1,000		28/02/2024	50,000,000	CT
TNG2MI6INDX4	BTC	BTC 13 semaines 28/02/2024	1,000		28/02/2024	276,000,000	CT
TNCMZB6KBBQ0	BTC	BTC 26 semaines 29/03/2024	1,000		29/03/2024	900,000,000	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
TN7WREFO3TO7	BTC	BTC 26 semaines 16/04/2024	1,000		16/04/2024	30,200,000	CT
TNL41ZSZ5YW3	BTC	BTC 26 semaines 24/05/2024	1,000		24/05/2024	150,000,000	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
TNRVKUFSFL84	BTC	BTC 52 semaines 16/10/2024	1,000		16/10/2024	610,000,000	CT
TNHNEI9AFR76	BTC	BTC 52 semaines 22/10/2024	1,000		22/10/2024	900,000,000	CT
TNSUQ6D4F771	BTC	BTC 52 semaines 06/11/2024	1,000		06/11/2024	700,000,000	CT
TNXEPA0853Q6	BTC	BTC 52 semaines 06/12/2024	1,000		06/12/2024	10,000,000	CT
TN7GV09RSRV9	BTC	BTC 52 semaines 13/12/2024	1,000		13/12/2024	1,260,000,000	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	MT
TNHUVZNLATV4	BTA	BTA 8% Janvier 2029	1,000	8.00%	31/01/2029	691,378,000	MLT
TNLRQIP0OJY4	BTA	BTA 9% Septembre 2029	1,000	9.00%	13/09/2029	507,615,000	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
TNN0SOORH1F1	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
TNJL4N1SD7B2	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
TNNUS2JABSF6	BTA	BTA 9.4% Août 2033	1,000	9.40%	09/08/2033	109,818,000	MLT
TN19GXXADLDO	BTA	BTA 9.5% Août 2035	1,000	9.50%	09/08/2035	107,854,000	LT

Evolution de la courbe des taux



Structure du TBI par strate

