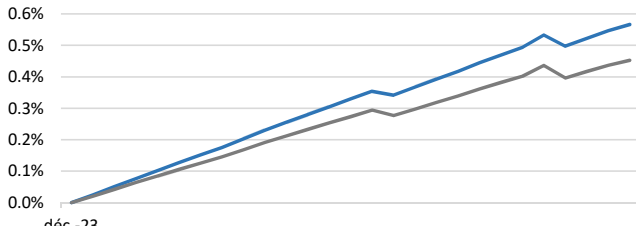
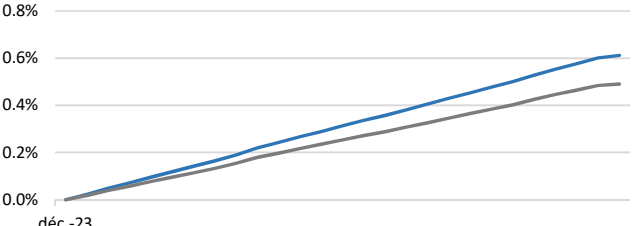


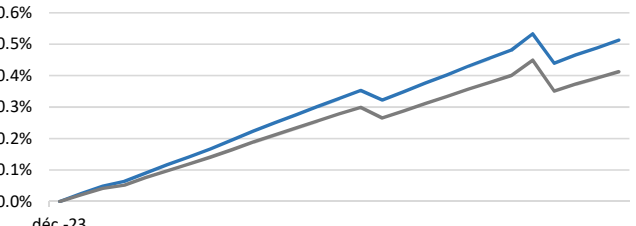


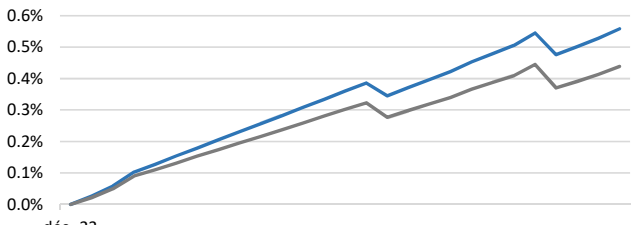
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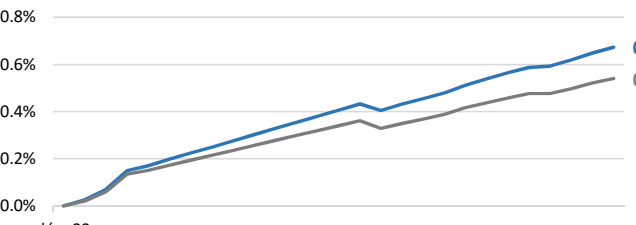
vendredi 26 Janvier 2024

TBI		Encours (Dt) = 25,506,638,272		Brut	Net
					
Indice				191.651	168.835
YTD				0.57%	0.45%
YTD Annualisé				8.26%	6.54%
Volatilité *				0.14%	0.14%
Taux Facial				8.09%	
Taux Actuariel				9.40%	
Sensibilité				2.33%	
Duration				2.56	
Maturité				3.20	

TBI CT		Encours (Dt) = 10,915,094,977		Brut	Net
					
Indice				177.331	157.061
YTD				0.61%	0.49%
YTD Annualisé				8.94%	7.11%
Volatilité *				0.07%	0.07%
Taux Facial				8.79%	
Taux Actuariel				8.83%	
Sensibilité				0.45%	
Duration				0.49	
Maturité				0.49	

TBI MT		Encours (Dt) = 7,876,011,349		Brut	Net
					
Indice				197.491	175.312
YTD				0.51%	0.41%
YTD Annualisé				7.45%	5.95%
Volatilité *				0.28%	0.28%
Taux Facial				6.96%	
Taux Actuariel				9.74%	
Sensibilité				2.58%	
Duration				2.84	
Maturité				3.20	

TBI MLT		Encours (Dt) = 6,606,170,943		Brut	Net
					
Indice				193.995	169.211
YTD				0.56%	0.44%
YTD Annualisé				8.13%	6.34%
Volatilité *				0.24%	0.24%
Taux Facial				8.27%	
Taux Actuariel				9.93%	
Sensibilité				5.06%	
Duration				5.56	
Maturité				7.53	

TBI LT		Encours (Dt) = 109,361,004		Brut	Net
					
Indice				150.867	134.560
YTD				0.67%	0.54%
YTD Annualisé				9.87%	7.86%
Volatilité *				0.45%	0.45%
Taux Facial				9.50%	
Taux Actuariel				9.94%	
Sensibilité				6.47%	
Duration				7.11	
Maturité				11.54	

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



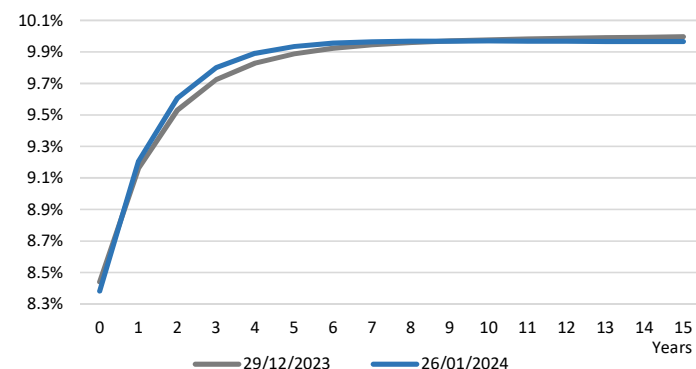
Tunisian Bond Index - TBI -

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Détail des souches admises dans l'indice

					Date du gisement	15/01/2024		
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate	
TN4ZTA1Z0S86	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	
TN67G6AE0IA0	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	686,000,000	CT	
TNKNX25HM8W2	BTC	BTC 13 semaines 19/03/2024	1,000		19/03/2024	164,500,000	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	
TNC3BEPIHLU4	BTC	BTC 26 semaines 14/06/2024	1,000		14/06/2024	122,300,000	CT	
TNPH2NYB8WM0	BTC	BTC 26 semaines 17/06/2024	1,000		17/06/2024	1,000,000,000	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	
TNQFC9GNQ1V8	BTC	BTC 52 semaines 18/12/2024	1,000		18/12/2024	4,000,000	CT	
TN7BOC7ZJM02	BTC	BTC 52 semaines 08/01/2025	1,000		08/01/2025	702,000,000	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	651,027,000	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	
TNJJL4N1SD7B2	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	
TNGNCCQYSMR1	BTA	BTA 9.9% Décembre 2033	1,000	9.90%	16/12/2033	850,000,000	MLT	
TN19GXXADLD0	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

