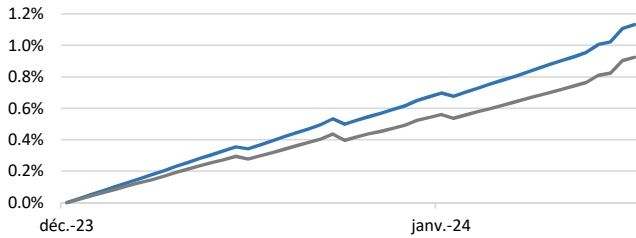
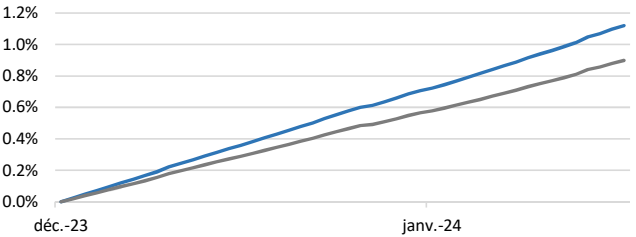
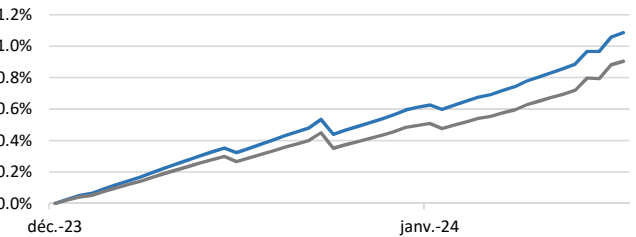
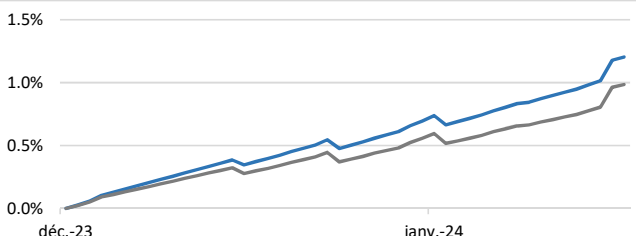
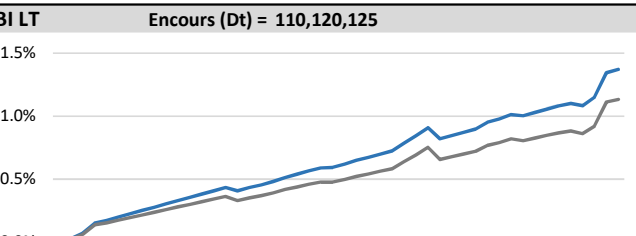




Tunisian Bond Index - TBI -

vendredi 16 Février 2024

TBI		Encours (Dt) = 25,876,909,346			Brut	Net
			1.13%	0.92%		
Indice					192.729	169.628
YTD					1.13%	0.92%
YTD Annualisé					9.14%	7.41%
Volatilité *					0.19%	0.19%
Taux Facial					8.10%	
Taux Actuariel					9.38%	
Sensibilité					2.28%	
Duration					2.50	
Maturité					3.12	
TBI CT		Encours (Dt) = 11,333,184,530			Brut	Net
			1.12%	0.90%		
Indice					178.227	157.699
YTD					1.12%	0.90%
YTD Annualisé					9.04%	7.19%
Volatilité *					0.08%	0.07%
Taux Facial					8.79%	
Taux Actuariel					8.82%	
Sensibilité					0.43%	
Duration					0.47	
Maturité					0.47	
TBI MT		Encours (Dt) = 8,508,140,771			Brut	Net
			1.09%	0.90%		
Indice					198.617	176.171
YTD					1.09%	0.90%
YTD Annualisé					8.75%	7.24%
Volatilité *					0.33%	0.33%
Taux Facial					7.04%	
Taux Actuariel					9.74%	
Sensibilité					2.65%	
Duration					2.91	
Maturité					3.29	
TBI MLT		Encours (Dt) = 5,925,463,920			Brut	Net
			1.20%	0.98%		
Indice					195.240	170.131
YTD					1.20%	0.98%
YTD Annualisé					9.74%	7.91%
Volatilité *					0.37%	0.37%
Taux Facial					8.30%	
Taux Actuariel					9.91%	
Sensibilité					5.20%	
Duration					5.72	
Maturité					7.78	
TBI LT		Encours (Dt) = 110,120,125			Brut	Net
			1.37%	1.13%		
Indice					151.914	135.353
YTD					1.37%	1.13%
YTD Annualisé					11.16%	9.14%
Volatilité *					0.55%	0.55%
Taux Facial					9.50%	
Taux Actuariel					9.91%	
Sensibilité					6.42%	
Duration					7.06	
Maturité					11.48	

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



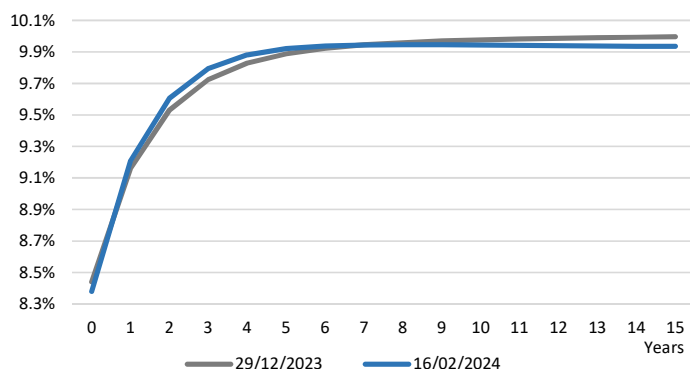
Tunisian Bond Index - TBI -

vendredi 16 Février 2024

Détail des souches admises dans l'indice

					Date du gisement	15/02/2024		
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate	
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	
TNACTQ90OG06	BTC	BTC 13 semaines 02/05/2024	1,000		02/05/2024	448,000,000	CT	
TNL41ZSZ5YW3	BTC	BTC 26 semaines 24/05/2024	1,000		24/05/2024	177,000,000	CT	
TNC3BEPILU4	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	
TNGNC9BH3AO6	BTC	BTC 26 semaines 26/07/2024	1,000		26/07/2024	90,000,000	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	
TN32EDJTCHU3	BTC	BTC 52 semaines 22/01/2025	1,000		22/01/2025	500,000,000	CT	
TNWENZQ23182	BTC	BTC 52 semaines 29/01/2025	1,000		29/01/2025	35,000,000	CT	
TNUEJGZNL629	BTC	BTC 52 semaines 11/02/2025	1,000		11/02/2025	54,600,000	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	MT	
TNLRQIPOOJY4	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	
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	
TNGNCCQYSMR1	BTA	BTA 9.9% Décembre 2033	1,000	9.90%	16/12/2033	850,000,000	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

