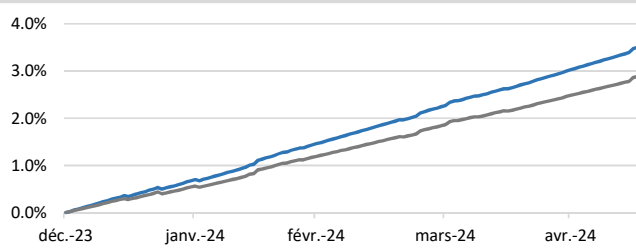
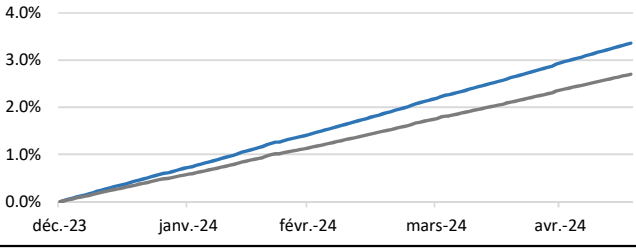


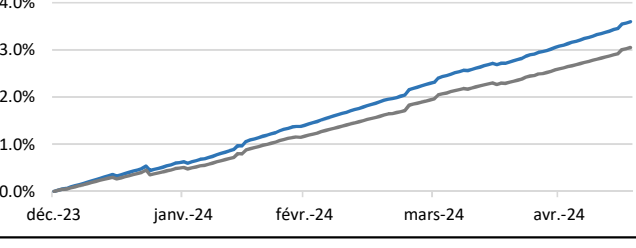


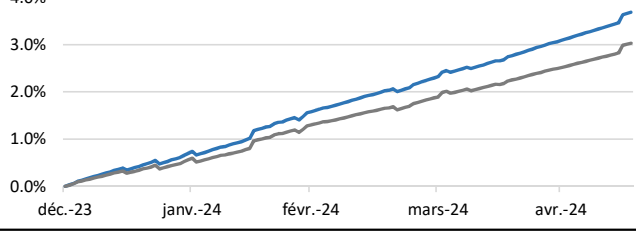
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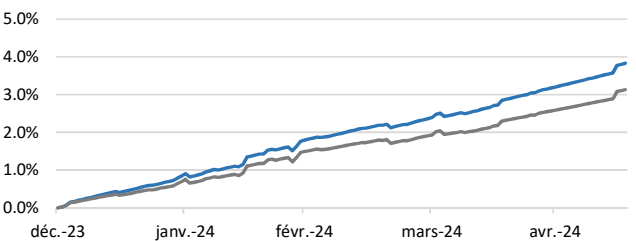
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TBI Encours (Dt) = 25,316,633,766				
		Indice	197.292	172.957
		YTD	3.53%	2.90%
		YTD Annualisé	9.60%	7.87%
		Volatilité *	0.18%	0.17%
		Taux Facial	8.09%	
		Taux Actuariel	9.35%	
	Sensibilité	2.28%		
	Duration	2.50		
	Maturité	3.14		

TBI CT Encours (Dt) = 10,095,537,085				
		Indice	182.175	160.516
		YTD	3.36%	2.70%
		YTD Annualisé	9.14%	7.30%
		Volatilité *	0.09%	0.08%
		Taux Facial	8.84%	
		Taux Actuariel	8.72%	
	Sensibilité	0.39%		
	Duration	0.42		
	Maturité	0.42		

TBI MT Encours (Dt) = 8,729,317,404				
		Indice	203.553	179.915
		YTD	3.60%	3.05%
		YTD Annualisé	9.80%	8.27%
		Volatilité *	0.25%	0.25%
		Taux Facial	7.07%	
		Taux Actuariel	9.66%	
	Sensibilité	2.45%		
	Duration	2.68		
	Maturité	3.01		

TBI MLT Encours (Dt) = 6,378,987,372				
		Indice	200.037	173.584
		YTD	3.69%	3.03%
		YTD Annualisé	10.06%	8.23%
		Volatilité *	0.38%	0.38%
		Taux Facial	8.28%	
		Taux Actuariel	9.90%	
	Sensibilité	4.98%		
	Duration	5.47		
	Maturité	7.48		

TBI LT Encours (Dt) = 112,791,905				
		Indice	155.600	138.026
		YTD	3.83%	3.13%
		YTD Annualisé	10.45%	8.49%
		Volatilité *	0.57%	0.58%
		Taux Facial	9.50%	
		Taux Actuariel	9.91%	
	Sensibilité	6.20%		
	Duration	6.81		
	Maturité	11.24		

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



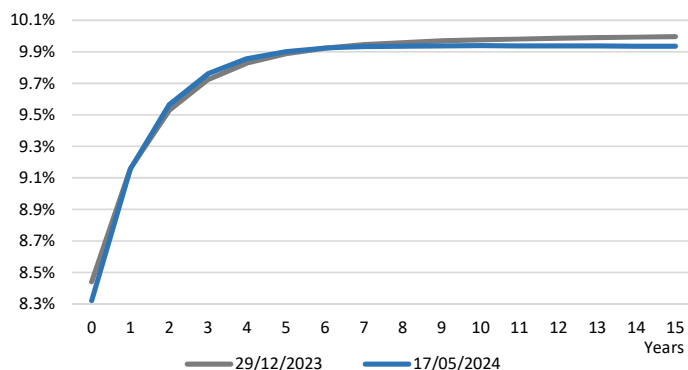
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Détail des souches admises dans l'indice

Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date du gisement	15/05/2024	Strate
					Date échéance	Encours	
TNL41ZS25YW3	BTC	BTC 26 semaines 24/05/2024	1,000		24/05/2024	177,000,000	CT
TNTZCKWMMUL3	BTC	BTC 13 semaines 29/05/2024	1,000		29/05/2024	41,000,000	CT
TNC3BEPHUL4	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
TNG3LXEU5GB0	BTC	BTC 26 semaines 23/08/2024	1,000			60,000,000	CT
TNUQGTIA9K3	BTC	BTC 26 semaines 11/10/2024	1,000		11/10/2024	30,000,000	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
TNN64EKL4XE5	BTC	BTC 52 semaines 26/02/2025	1,000		26/02/2025	235,000,000	CT
TNOI6DZE1IQ0	BTC	BTC 52 semaines 18/03/2025	1,000		18/03/2025	175,500,000	CT
TN4U3RLDLBZ6	BTC	BTC 52 semaines 28/03/2025	1,000		28/03/2025	900,000,000	CT
TNYI64DBCMP4	BTC	BTC 52 semaines 11/04/2025	1,000		11/04/2025	100,000,000	CT
TNNR35P1MXQ0	BTC	BTC 52 semaines 02/05/2025	1,000		02/05/2025	96,000,000	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	620,310,000	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
TNLRQIP00JY4	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	577,053,000	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	192,315,000	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

