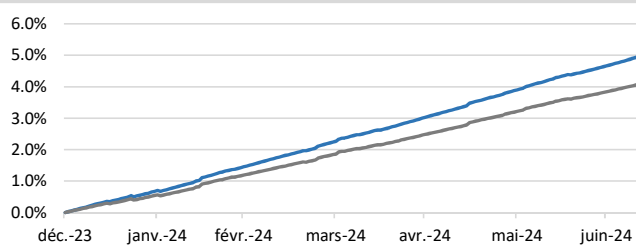
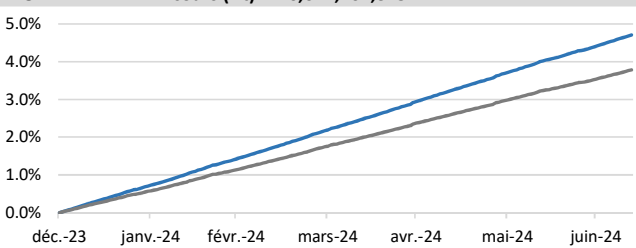


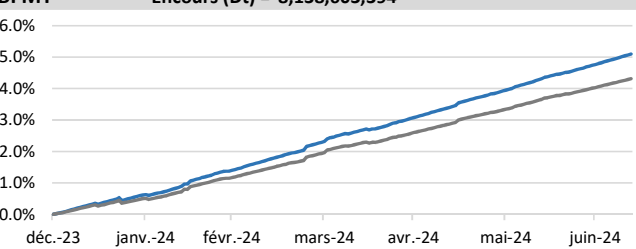


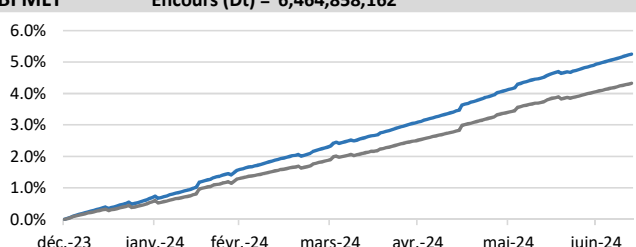
Tunisian Bond Index - TBI -

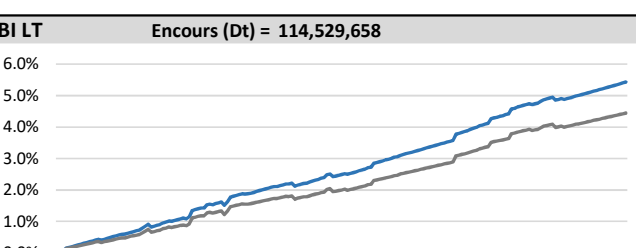
vendredi 12 Juillet 2024

TBI		Encours (Dt) = 24,739,695,588		
				
Indice	200.064	174.968		
YTD	4.98%	4.10%		
YTD Annualisé	9.58%	7.86%		
Volatilité *	0.15%	0.14%		
Taux Facial		8.08%		
Taux Actuariel		9.38%		
Sensibilité		2.26%		
Duration		2.48		
Maturité		3.13		

TBI CT		Encours (Dt) = 10,021,704,375		
				
Indice	184.555	162.203		
YTD	4.71%	3.78%		
YTD Annualisé	9.05%	7.23%		
Volatilité *	0.09%	0.08%		
Taux Facial		8.70%		
Taux Actuariel		8.79%		
Sensibilité		0.39%		
Duration		0.42		
Maturité		0.42		

TBI MT		Encours (Dt) = 8,138,603,394		
				
Indice	206.497	182.124		
YTD	5.10%	4.31%		
YTD Annualisé	9.80%	8.27%		
Volatilité *	0.18%	0.17%		
Taux Facial		7.14%		
Taux Actuariel		9.70%		
Sensibilité		2.45%		
Duration		2.69		
Maturité		3.03		

TBI MLT		Encours (Dt) = 6,464,858,162		
				
Indice	203.051	175.761		
YTD	5.25%	4.33%		
YTD Annualisé	10.11%	8.30%		
Volatilité *	0.33%	0.33%		
Taux Facial		8.28%		
Taux Actuariel		9.89%		
Sensibilité		4.85%		
Duration		5.33		
Maturité		7.32		

TBI LT		Encours (Dt) = 114,529,658		
				
Indice	157.997	139.787		
YTD	5.43%	4.45%		
YTD Annualisé	10.46%	8.53%		
Volatilité *	0.49%	0.49%		
Taux Facial		9.50%		
Taux Actuariel		9.89%		
Sensibilité		6.06%		
Duration		6.66		
Maturité		11.08		

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



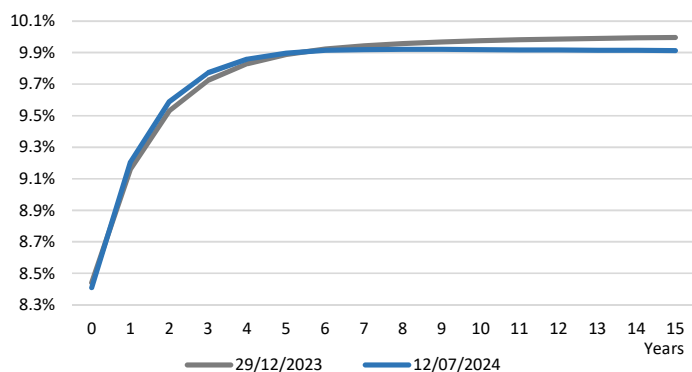
Tunisian Bond Index - TBI -

vendredi 12 Juillet 2024

Détail des souches admises dans l'indice

Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date du gisement	18/06/2024	Strate
					Date échéance	Encours	
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		23/08/2024	60,000,000	CT
TNUQGTGFA9K3	BTC	BTC 26 semaines 11/10/2024	1,000		11/10/2024	55,400,000	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
TNJWOB3CPHU7	BTC	BTC 26 semaines 27/11/2024	1,000		27/11/2024	58,200,000	CT
TNXEPA0853Q6	BTC	BTC 52 semaines 06/12/2024	1,000		06/12/2024	10,000,000	CT
TNFWMN9T4DO1	BTC	BTC 26 semaines 10/12/2024	1,000		10/12/2024	145,000,000	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
TN9VDZ7SPHV1	BTC	BTC 26 semaines 18/12/2024	1,000		18/12/2024	1,000,000,000	CT
TN7BOC7JIM02	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
TN3EOX2QE0C0	BTC	BTC 52 semaines 20/05/2025	1,000		20/05/2025	98,900,000	CT
TNF532WP2IO7	BTC	BTC 52 semaines 10/06/2025	1,000		10/06/2025	48,000,000	CT
TN0008000705	BTA	BTA 6.5% juin 2025	1,000	6.50%	11/06/2025	799,607,000	CT
TNOXRGYG8RL8	BTA	BTA 8 % Novembre 2025	1,000	8.00%	24/11/2025	754,310,000	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
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	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
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

