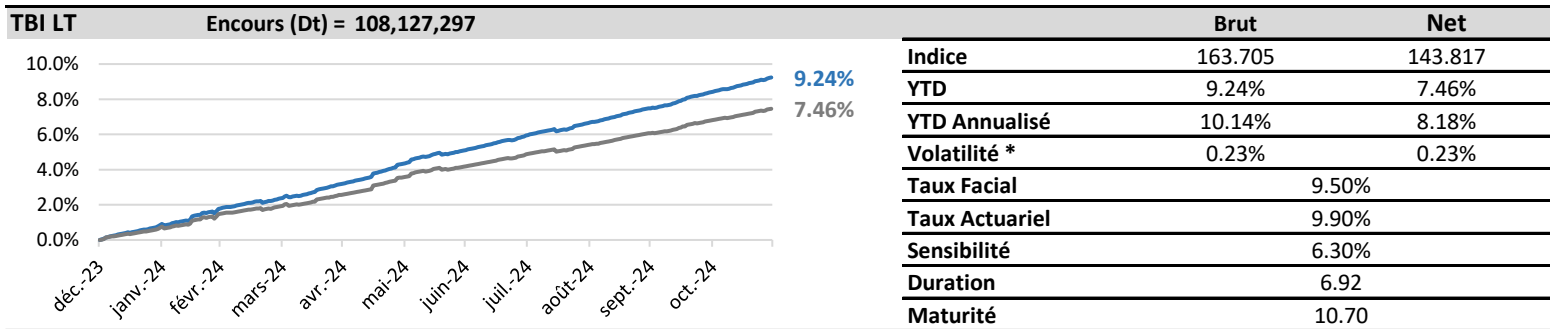
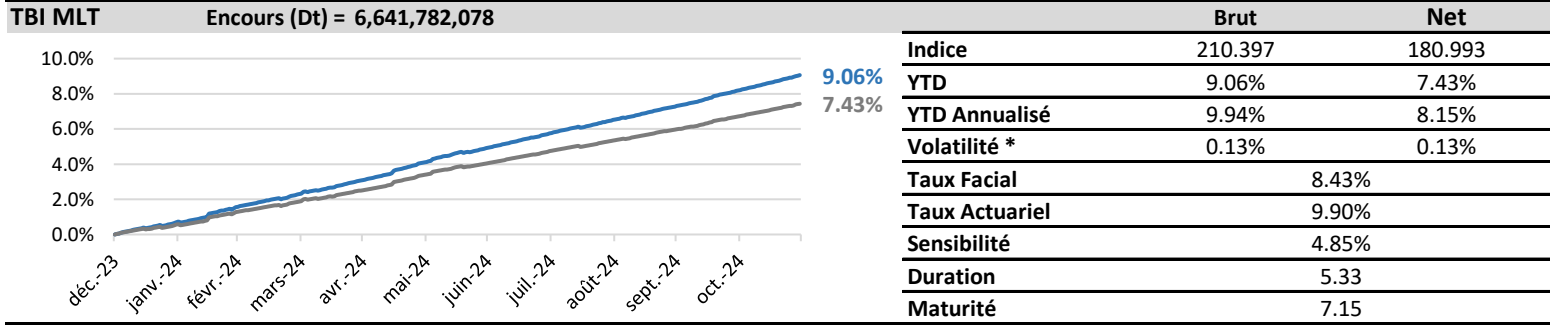
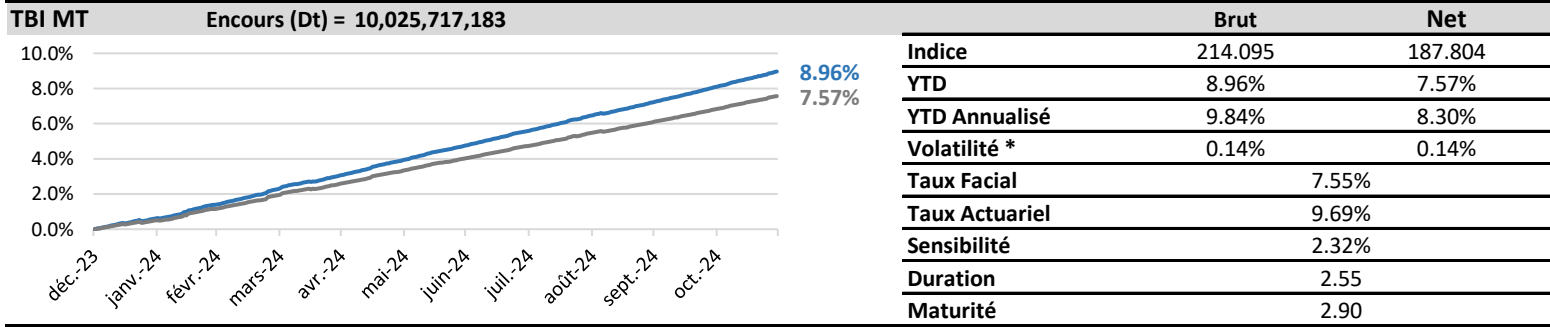
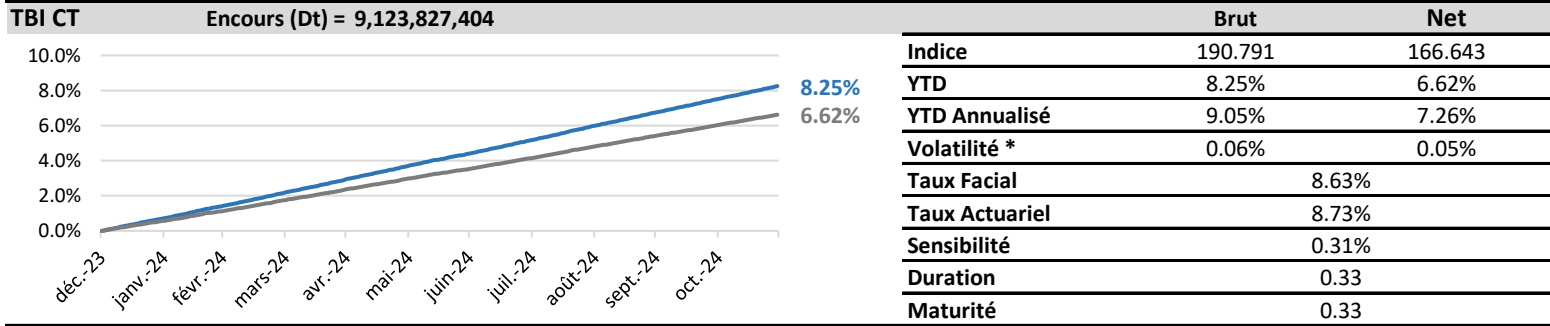
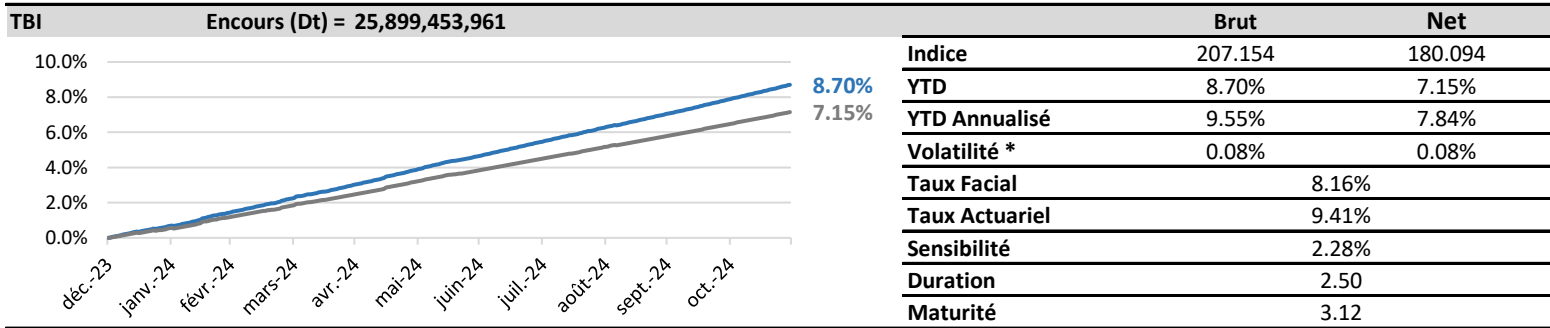
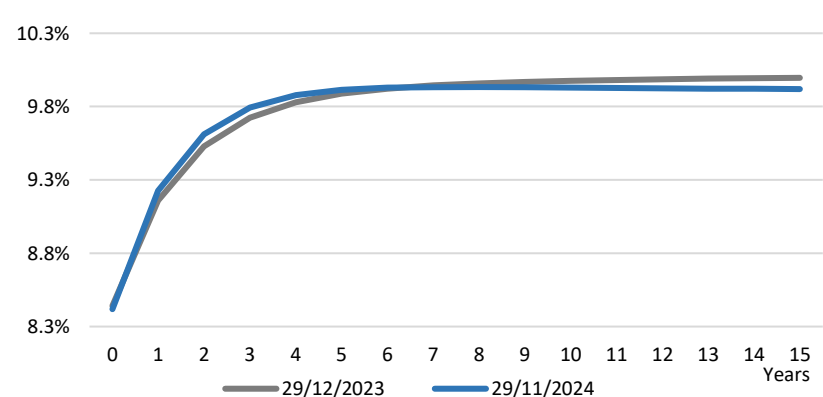




\* Volatilité 90j annualisée des rendements de l'indice brut

| Détail des souches admises dans l'indice |      |                             |              | Date du gisement |               | 15/11/2024    |        |
|------------------------------------------|------|-----------------------------|--------------|------------------|---------------|---------------|--------|
| Code ISIN                                | Type | Libelle                     | Nominal (DT) | Taux Facial      | Date échéance | Encours       | Strate |
| 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     |
| TNTOTAFX8MM9                             | BTC  | BTC 13 semaines 30/12/2024  | 1,000        |                  | 30/12/2024    | 28,000,000    | CT     |
| TN7BOC7ZJM02                             | BTC  | BTC 52 semaines 08/01/2025  | 1,000        |                  | 08/01/2025    | 702,000,000   | CT     |
| TNADTLG5CSA1                             | BTC  | BTC 26 semaines 21/01/2025  | 1,000        |                  | 21/01/2025    | 90,000,000    | 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     |
| TNSHC62Q6CC7                             | BTC  | BTC 13 semaines 13/02/2025  | 1,000        |                  | 13/02/2025    | 26,000,000    | CT     |
| TN6JRW6OPFB4                             | BTC  | BTC 26 semaines 18/02/2025  | 1,000        |                  | 18/02/2025    | 60,000,000    | 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     |
| TNC7KC6XPCM5                             | BTC  | BTC 26 semaines 08/04/2025  | 1,000        |                  | 08/04/2025    | 55,000,000    | CT     |
| TNYI64DBCMP4                             | BTC  | BTC 52 semaines 11/04/2025  | 1,000        |                  | 11/04/2025    | 100,000,000   | CT     |
| TNFIT5FDMPP0                             | BTC  | BTC 26 semaines 11/04/2025  | 1,000        |                  | 11/04/2025    | 80,000,000    | CT     |
| TNNR35P1MXQ0                             | BTC  | BTC 52 semaines 02/05/2025  | 1,000        |                  | 02/05/2025    | 96,000,000    | CT     |
| TN3E0X2QE0C0                             | 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     |
| TNOIFDS2U4S0                             | BTC  | BTC 52 semaines 23/06/2025  | 1,000        |                  | 23/06/2025    | 960,000,000   | CT     |
| TNNIY0O9TTE6                             | BTC  | BTC 52 semaines 15/07/2025  | 1,000        |                  | 15/07/2025    | 1,000,000,000 | CT     |
| TNKTJ8VPOTZ2                             | BTC  | BTCT 52 semaines 22/08/2025 | 1,000        |                  | 22/08/2025    | 700,000,000   | CT     |
| TNMUZFAMCT05                             | BTC  | BTC 52 semaines 14/10/2025  | 1,000        |                  | 14/10/2025    | 173,000,000   | 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     |
| TN9EGII9CQ82                             | BTA  | BTA 9.7% Octobre 2027       | 1,000        | 9.70%            | 14/10/2027    | 400,000,000   | 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     |
| TN87SF5T9RO3                             | BTA  | BTA 9,8% 31 Octobre 2028    | 1,000        | 9.80%            | 31/10/2028    | 700,000,000   | LT     |
| 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    | 701,978,000   | MT     |
| TNLRQIP0OJY4                             | BTA  | BTA 9% Septembre 2029       | 1,000        | 9.00%            | 13/09/2029    | 651,027,000   | MT     |
| 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    |
| TNOODT102PF5                             | BTA  | BTA 9,87% 22 Octobre 2031   | 1,000        | 9.87%            | 22/10/2031    | 900,000,000   | LT     |
| 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

