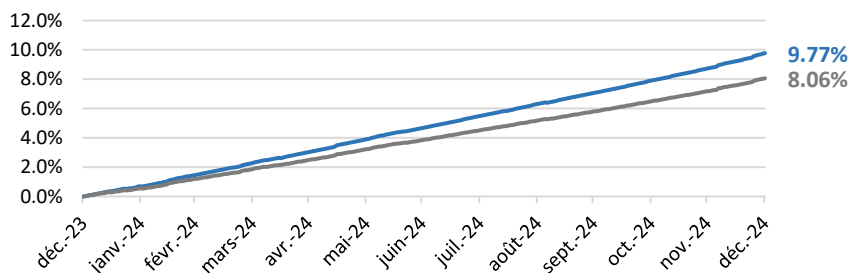




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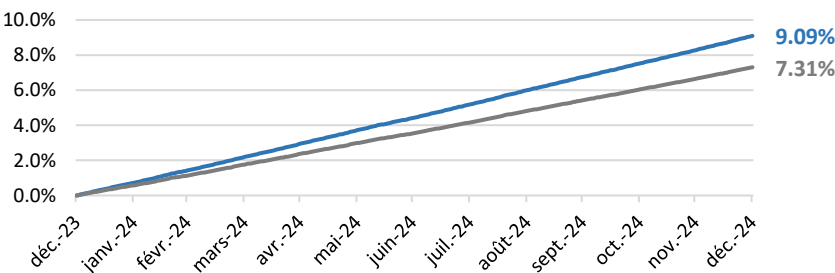
mardi 31 Décembre 2024

TBI Encours (Dt) = 24,947,923,968



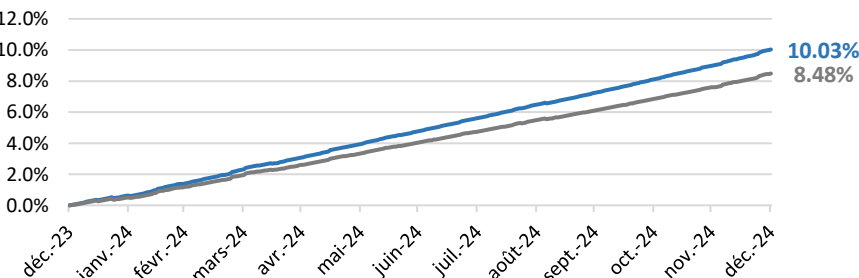
	Brut	Net
Indice	209.198	181.623
YTD	9.77%	8.06%
YTD Annualisé	9.75%	8.04%
Volatilité *	0.18%	0.18%
Taux Facial		8.17%
Taux Actuariel		9.42%
Sensibilité		2.59%
Duration		2.84
Maturité		3.58

TBI CT Encours (Dt) = 7,661,704,204



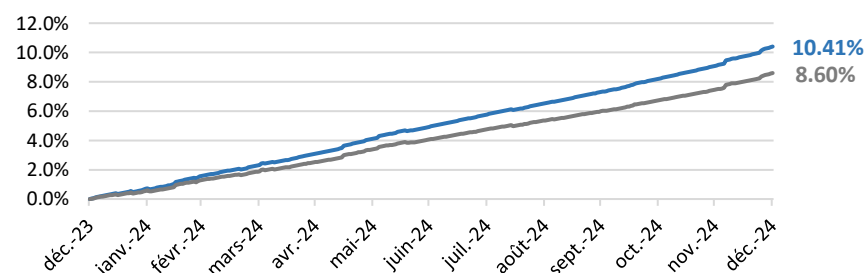
	Brut	Net
Indice	192.279	167.712
YTD	9.09%	7.31%
YTD Annualisé	9.07%	7.28%
Volatilité *	0.06%	0.06%
Taux Facial		8.46%
Taux Actuariel		8.71%
Sensibilité		0.37%
Duration		0.41
Maturité		0.41

TBI MT Encours (Dt) = 9,265,354,947



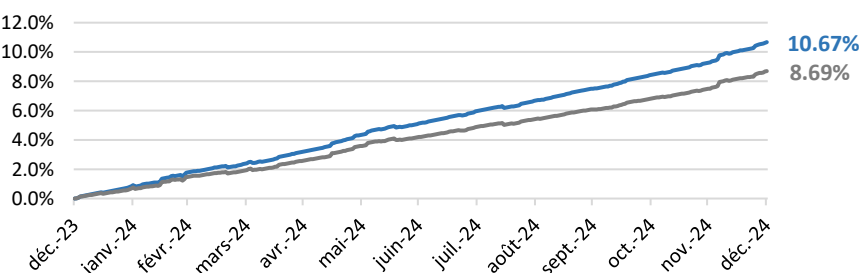
	Brut	Net
Indice	216.190	189.401
YTD	10.03%	8.48%
YTD Annualisé	10.00%	8.46%
Volatilité *	0.20%	0.20%
Taux Facial		7.51%
Taux Actuariel		9.65%
Sensibilité		2.39%
Duration		2.62
Maturité		2.96

TBI MLT Encours (Dt) = 7,911,322,019



	Brut	Net
Indice	212.992	182.954
YTD	10.41%	8.60%
YTD Annualisé	10.38%	8.57%
Volatilité *	0.37%	0.37%
Taux Facial		8.65%
Taux Actuariel		9.83%
Sensibilité		4.91%
Duration		5.39
Maturité		7.27

TBI LT Encours (Dt) = 109,542,797



	Brut	Net
Indice	165.848	145.470
YTD	10.67%	8.69%
YTD Annualisé	10.64%	8.67%
Volatilité *	0.51%	0.51%
Taux Facial		9.50%
Taux Actuariel		9.83%
Sensibilité		6.23%
Duration		6.84
Maturité		10.61

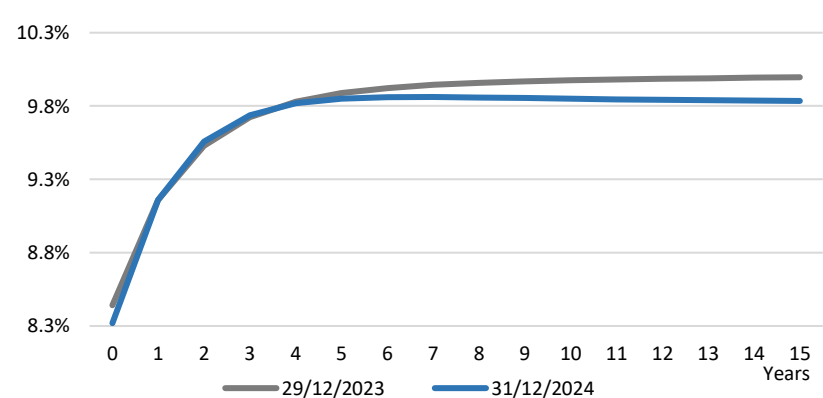
* Volatilité 90j annualisée des rendements de l'indice brut

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Détail des souches admises dans l'indice					Date du gisement	16/12/2024	
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate
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
TNFITSFDMPP0	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
TNHX4EUHLOV7	BTC	BTCT 26 semaines 28/05/2025	1,000		28/05/2025	6,000,000	CT
TNXBWNLLU623	BTC	BTCT 26 semaines 06/06/2025	1,000		06/06/2025	170,400,000	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
TNNIY009TTE6	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
TNМУZFAMCT05	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	CT
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
TNI5BPOGW9F1	BTA	BTA 9,89% 13 Juin 2033	1,000	9.89%	13/06/2033	1,260,000,000	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

