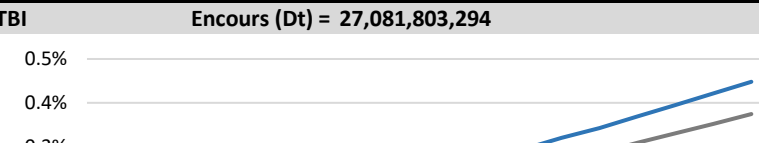
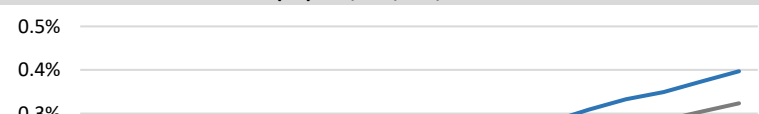
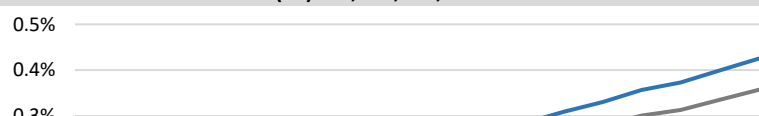
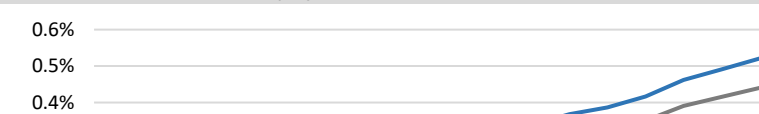


TBI		Encours (Dt) = 27,081,803,294			
	Indice	210.135	182.303		
	YTD	0.45%	0.37%		
	YTD Annualisé	10.07%	8.35%		
	Volatilité *	0.19%	0.18%		
	Taux Facial	8.30%			
	Taux Actuariel	9.44%			
	Sensibilité	2.73%			
	Duration	2.99			
	Maturité	3.82			

TBI CT		Encours (Dt) = 8,068,807,850	
	Indice	193.043	168.255
	YTD	0.40%	0.32%
	YTD Annualisé	8.89%	7.19%
	Volatilité *	0.08%	0.07%
	Taux Facial	8.49%	
	Taux Actuariel	8.73%	
	Sensibilité	0.37%	
	Duration	0.40	
	Maturité	0.40	

TBI MT		Encours (Dt) = 9,304,750,993	
	Indice	217.109	190.077
	YTD	0.43%	0.36%
	YTD Annualisé	9.54%	7.96%
	Volatilité *	0.21%	0.20%
	Taux Facial	7.51%	
	Taux Actuariel	9.65%	
	Sensibilité	2.35%	
	Duration	2.57	
	Maturité	2.91	

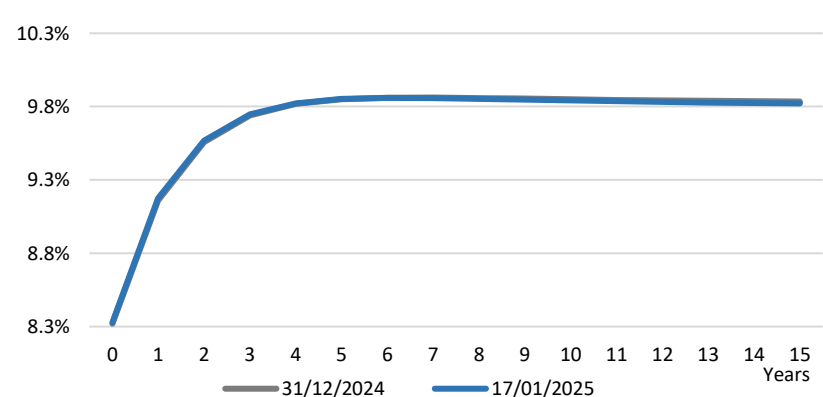
TBI MLT		Encours (Dt) = 9,598,179,867				Brut		Net	
 0.6% 0.5% 0.4% 0.3% 0.2% 0.1% 0.0% déc.-24 0.52% 0.44%				Indice	214.101	183.759			
				YTD	0.52%	0.44%			
				YTD Annualisé	11.80%	9.89%			
				Volatilité *	0.37%	0.36%			
				Taux Facial	8.88%				
				Taux Actuariel	9.83%				
				Sensibilité	5.04%				
				Duration	5.53				
				Maturité	7.50				

TBI LT		Encours (Dt) = 110,064,585	
			
		Brut	Net
Indice		166.638	146.040
YTD		0.48%	0.39%
YTD Annualisé		10.74%	8.77%
Volatilité *		0.50%	0.50%
Taux Facial		9.50%	
Taux Actuariel		9.82%	
Sensibilité		6.19%	
Duration		6.80	
Maturité		10.56	

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

Détail des souches admises dans l'indice				Date du gisement		15/01/2025	
Code ISIN	Type	Libelle	Nominal (DT)	Taux Facial	Date échéance	Encours	Strate
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
TN3O0VDCF6T7	BTC	BTCT 26 semaines 18/06/2025	1,000		18/06/2025	1,000,000,000	CT
TN4XFPL1TH7	BTC	BTCT 26 semaines 19/06/2025	1,000		19/06/2025	86,500,000	CT
TNOIFDS2U4S0	BTC	BTC 52 semaines 23/06/2025	1,000		23/06/2025	960,000,000	CT
TN3ZIOXTRW84	BTC	BTCT 26 semaines 11/07/2025	1,000		11/07/2025	32,000,000	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	CT
TN0008000622	BTA	BTA 6.3% Mars 2026	1,000	6.30%	24/11/2025	804,008,000	MT
TN0008000580	BTA	BTA 6.3% Octobre 2026	1,000	6.30%	24/11/2025	817,500,000	MT
TN0008000721	BTA	BTA 7,2% février 2027	1,000	7.20%	11/03/2026	794,760,000	MT
TN0008000655	BTA	BTA 6.6% Mars 2027	1,000	6.60%	14/10/2026	540,650,000	MT
TN0008000747	BTA	BTA 7,2 % Mai 2027	1,000	7.20%	11/02/2027	802,765,000	MT
TN9EGII9CQ82	BTA	BTA 9.7% Octobre 2027	1,000	9.70%	29/03/2027	400,000,000	MT
TN0008000770	BTA	BTA 7.3% décembre 2027	1,000	7.30%	15/07/2027	504,835,000	MT
TN0008000796	BTA	BTA 7.5% janvier 2028	1,000	7.50%	14/10/2027	695,400,000	MT
TN0008000606	BTA	BTA 6.7% Avril 2028	1,000	6.70%	09/12/2027	833,687,000	MT
TN0008000697	BTA	BTA 7% juillet 2028	1,000	7.00%	26/01/2028	237,300,000	MT
TN87SF5T9RO3	BTA	BTA 9,8% 31 Octobre 2028	1,000	9.80%	13/04/2028	700,000,000	LT
TN0008000812	BTA	BTA 7.5% Décembre 2028	1,000	7.50%	10/07/2028	891,952,000	MT
TNHUVZNLATV4	BTA	BTA 8% Janvier 2029	1,000	8.00%	31/10/2028	701,978,000	MT
TNLRQIP0OJY4	BTA	BTA 9% Septembre 2029	1,000	9.00%	13/12/2028	651,027,000	MT
TN0008000739	BTA	BTA 7,4 % février 2030	1,000	7.40%	31/01/2029	577,053,000	MLT
TN0008000762	BTA	BTA 8% novembre 2030	1,000	8.00%	31/01/2029	1,005,919,000	MLT
TN0008000788	BTA	BTA 7% JANVIER 2031	1,000	7.00%	13/09/2029	1,000,000,000	MLT
TNN0SOORH1F1	BTA	BTA 8.25% Juin 2031	1,000	8.25%	14/02/2030	123,318,000	MLT
TNOODT102PF5	BTA	BTA 9,87% 22 Octobre 2031	1,000	9.87%	14/02/2030	900,000,000	LT
TNCYAUIIJ413	BTA	BTA 9,87% 08 Janvier 2032	1,000	9.87%	14/02/2030	702,000,000	MLT
TN0008000663	BTA	BTA 7,5% Juillet 2032	1,000	7.50%	18/11/2030	954,890,000	MLT
TNJL4N1SD7B2	BTA	BTA 8.8% Septembre 2032	1,000	8.80%	06/01/2031	1,000,000,000	MLT
TN0008000804	BTA	BTA 8% Mars 2033	1,000	8.00%	13/06/2031	273,697,000	MLT
TNI5BPOGW9F1	BTA	BTA 9,89% 13 Juin 2033	1,000	9.89%	22/10/2031	1,260,000,000	MLT
TNNUS2JABSF6	BTA	BTA 9.4% Août 2033	1,000	9.40%	08/01/2032	192,315,000	MLT
TNGNCCQYSMR1	BTA	BTA 9.9% Décembre 2033	1,000	9.90%	15/07/2032	850,000,000	MLT
TNXJGTXAROH4	BTA	BTA 9,90% 26 décembre 2034	1,000	9.90%	28/09/2032	1,000,000,000	MLT
TN19GXXADLD0	BTA	BTA 9.5% Août 2035	1,000	9.50%	10/03/2033	107,854,000	LT

Evolution de la courbe des taux



Structure du TBI par strate

