

Vendredi 17 Février 2017

|                               | TBI CT | TBI MT | TBI MLT | TBI LT | TBI    |
|-------------------------------|--------|--------|---------|--------|--------|
| <b>Indice Brut</b>            |        |        |         |        |        |
| Valeur j                      | 116.48 | 120.63 | 118.57  | 104.02 | 118.76 |
| Valeur 31/12/2016             | 115.75 | 119.98 | 117.96  | 103.40 | 118.12 |
| Performance 2017              | 0.63%  | 0.54%  | 0.52%   | 0.60%  | 0.54%  |
| <b>Indice Net</b>             |        |        |         |        |        |
| Valeur j                      | 112.45 | 116.63 | 114.29  | 102.19 | 114.63 |
| Valeur 31/12/2016             | 111.92 | 116.17 | 113.89  | 101.77 | 114.19 |
| Performance 2017              | 0.48%  | 0.40%  | 0.35%   | 0.42%  | 0.39%  |
| <b>Indicateurs techniques</b> |        |        |         |        |        |
| Rendement                     | 4.66%  | 5.90%  | 7.21%   | 7.65%  | 6.45%  |
| Coupon                        | 6.12%  | 5.62%  | 6.15%   | 6.70%  | 5.98%  |
| Duration                      | 0.60   | 2.97   | 5.60    | 7.62   | 4.18   |
| Sensibilité                   | 0.57%  | 0.03%  | 5.22%   | 7.08%  | 3.91%  |
| Maturité Moyenne              | 0.60   | 3.23   | 7.03    | 11.16  | 5.15   |

