

Vendredi 25 Août 2017

|                               | TBI CT | TBI MT | TBI MLT | TBI LT | TBI    |
|-------------------------------|--------|--------|---------|--------|--------|
| <b>Indice Brut</b>            |        |        |         |        |        |
| Valeur j                      | 119.19 | 122.71 | 121.88  | 106.25 | 121.43 |
| Valeur 31/12/2016             | 115.75 | 119.98 | 117.96  | 103.40 | 118.12 |
| Performance 2017              | 2.97%  | 2.27%  | 3.33%   | 2.76%  | 2.80%  |
| <b>Indice Net</b>             |        |        |         |        |        |
| Valeur j                      | 114.42 | 117.95 | 116.74  | 103.63 | 116.48 |
| Valeur 31/12/2016             | 111.92 | 116.17 | 113.89  | 101.77 | 114.19 |
| Performance 2017              | 2.23%  | 1.53%  | 2.50%   | 1.83%  | 2.01%  |
| <b>Indicateurs techniques</b> |        |        |         |        |        |
| Rendement                     | 5.44%  | 6.65%  | 7.52%   | 7.94%  | 7.01%  |
| Coupon                        | 5.25%  | 5.78%  | 6.12%   | 6.79%  | 5.95%  |
| Duration                      | 0.38   | 2.91   | 5.70    | 7.80   | 4.17   |
| Sensibilité                   | 0.36%  | 2.72%  | 5.30%   | 7.22%  | 3.88%  |
| Maturité Moyenne              | 0.38   | 3.23   | 7.18    | 11.15  | 5.12   |

