

AFT and CDP Monthly Operations Review (euros) January 2024

► Middle-term and long-term issuances

Type of issuance	Portfolio	Coupon's rate	Interest accrual date	Issue date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
Auction	OAT	3.50 %	25/11/2023	04/01/2024	7,239	08/01/2024	25/11/2033	107.87 %	
Auction	OAT	1.25 %	25/05/2023	04/01/2024	2,643	08/01/2024	25/05/2038	81.04 %	
Auction	OAT	3.00 %	25/05/2023	04/01/2024	2,093	08/01/2024	25/05/2054	97.42 %	
Syndication	OAT	3.00 %	25/06/2023	16/01/2024	8,000	23/01/2024	25/06/2049	96.53 %	
Auction	OAT	2.50 %	24/09/2023	18/01/2024	5,616	22/01/2024	24/09/2027	99.79 %	
Auction	OAT	2.75 %	25/02/2023	18/01/2024	4,030	22/01/2024	25/02/2029	100.94 %	
Auction	OAT	0.50 %	25/05/2023	18/01/2024	2,353	22/01/2024	25/05/2029	89.97 %	
Auction	OATi	3.40 %	25/07/2023	18/01/2024	596	22/01/2024	25/07/2029	115.79 %	1.470150
Auction	OATi	0.10 %	01/03/2023	18/01/2024	561	22/01/2024	01/03/2036	92.35 %	1.124610
Auction	OATei	0.60 %	25/07/2023	18/01/2024	463	22/01/2024	25/07/2034	99.29 %	1.070690
Auction	OATei	0.10 %	25/07/2023	18/01/2024	378	22/01/2024	25/07/2038	91.05 %	1.156980
TOTAL OAT					33,972				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/01/2024	12	2,999	04/01/2024	27/03/2024	3.757 %
BTF	02/01/2024	21	1,771	04/01/2024	29/05/2024	3.663 %
BTF	02/01/2024	52	1,721	04/01/2024	02/01/2025	3.215 %
BTF	08/01/2024	13	3,198	10/01/2024	10/04/2024	3.844 %
BTF	08/01/2024	20	1,598	10/01/2024	29/05/2024	3.766 %
BTF	08/01/2024	38	499	10/01/2024	02/10/2024	3.511 %
BTF	08/01/2024	51	1,907	10/01/2024	02/01/2025	3.341 %
BTF	15/01/2024	12	3,713	17/01/2024	10/04/2024	3.829 %
BTF	15/01/2024	27	1,915	17/01/2024	24/07/2024	3.697 %
BTF	15/01/2024	50	1,975	17/01/2024	02/01/2025	3.319 %
BTF	22/01/2024	13	3,406	24/01/2024	24/04/2024	3.837 %
BTF	22/01/2024	24	495	24/01/2024	10/07/2024	3.746 %
BTF	22/01/2024	26	1,332	24/01/2024	24/07/2024	3.755 %
BTF	22/01/2024	49	1,596	24/01/2024	02/01/2025	3.406 %
BTF	29/01/2024	12	3,195	31/01/2024	24/04/2024	3.822 %
BTF	29/01/2024	13	399	31/01/2024	02/05/2024	3.771 %
BTF	29/01/2024	25	1,596	31/01/2024	24/07/2024	3.687 %
BTF	29/01/2024	52	1,696	31/01/2024	29/01/2025	3.239 %
TOTAL BTF			35,011			

► Over-the-counter buybacks:

Amount of OTC buybacks **480,000,000 €**

Bond reference	Volume (€m)
OAT 0.00% 25/02/2025	480,000,000

► Repos by AFT

Outstanding	End of month	Average of month
Reverse Repos	44,350,001,625.23	32,329,595,034.37
Repos	0.00	0.00

► Securities issued for CDP

Securities	Nominal amounts	

► Repos of CDP for the repo facility

Outstanding amount	End of month	Average of month
Reverse repos	0.00	0.00
Repos	0.00	0.00

► Repos of CDP for the security reserve

Encours des pensions livrées	End of month	Average of month
Repos	0.00	0.00

► Deposits and loans

Amount of deposits and loans to eurozone money market	End of month	Average of month
Deposits	11,350,000,000.00	16,067,064,516.13
Loans	0.00	0.00

Amount of deposits and loans to EU institutions and agencies	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	0.00

Amounts of deposits and loans in the euro area money market with treasuries of the eurozone	End of month	Average of month
Deposits	0.00	6,451,612.90
Loans	0.00	0.00

Amount of deposits and loans with French public institutions and SPPE	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	0.00

► Commercial paper purchases

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	0.00	0.00
Commercial paper issued by CADES	0.00	0.00

► Average maturity including swaps

At 31 January 2024 : 8 years and 157 days

► Inflation base reference available at 1 January 2024

To OATis: 117,54 (base 2015)

To OAT€is: 124,17 (base 2015)