

**AFT and CDP Monthly Operations Review
(euros)
February 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	01/02/2024	7,454	05/02/2024	25/11/2033	106.82%	
Auction	OAT	0.50%	25/05/2023	01/02/2024	2,296	05/02/2024	25/05/2040	67.41%	
Auction	OAT	2.50%	25/05/2023	01/02/2024	1,909	05/02/2024	25/05/2043	90.60%	
Auction	OAT	3.00%	25/05/2023	01/02/2024	1,863	05/02/2024	25/05/2054	94.79%	
Auction	OAT	2.50%	24/09/2023	15/02/2024	4,703	19/02/2024	24/09/2027	99.41%	
Auction	OAT	2.75%	25/02/2023	15/02/2024	4,995	19/02/2024	25/02/2029	100.62%	
Auction	OAT	0.00%	25/11/2023	15/02/2024	2,294	19/02/2024	25/11/2031	81.60%	
Auction	OATi	0.10%	01/03/2023	15/02/2024	732	19/02/2024	01/03/2028	98.09%	1.173890
Auction	OATei	0.10%	01/03/2023	15/02/2024	836	19/02/2024	01/03/2029	98.12%	1.187170
Auction	OATei	3.15%	25/07/2023	15/02/2024	571	19/02/2024	25/07/2032	121.62%	1.525010
Auction	OATei	0.10%	25/07/2023	15/02/2024	349	19/02/2024	25/07/2053	83.44%	1.156000
Syndication	OAT	3.25%	25/05/2023	27/02/2024	8,000	05/03/2024	25/05/2055	96.76%	
TOTAL OAT					36,002				

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/02/2024	13	3,251	07/02/2024	08/05/2024	3.825%
BTF	05/02/2024	18	509	07/02/2024	12/06/2024	3.785%
BTF	05/02/2024	24	1,599	07/02/2024	24/07/2024	3.739%
BTF	05/02/2024	51	1,555	07/02/2024	29/01/2025	3.358%
BTF	12/02/2024	12	3,220	14/02/2024	08/05/2024	3.825%
BTF	12/02/2024	25	397	14/02/2024	07/08/2024	3.714%
BTF	12/02/2024	27	1,897	14/02/2024	21/08/2024	3.710%
BTF	12/02/2024	50	1,597	14/02/2024	29/01/2025	3.408%
BTF	19/02/2024	13	3,561	21/02/2024	23/05/2024	3.838%
BTF	19/02/2024	16	609	21/02/2024	12/06/2024	3.798%
BTF	19/02/2024	26	2,123	21/02/2024	21/08/2024	3.746%
BTF	19/02/2024	49	1,874	21/02/2024	29/01/2025	3.477%
BTF	26/02/2024	12	3,748	28/02/2024	23/05/2024	3.845%
BTF	26/02/2024	25	1,698	28/02/2024	21/08/2024	3.768%
BTF	26/02/2024	31	498	28/02/2024	02/10/2024	3.691%
BTF	26/02/2024	52	1,997	28/02/2024	26/02/2025	3.471%
TOTAL BTF			30,133			

Over-the-counter buybacks:
Amount of OTC buybacks
2 860 M€

Bond reference	Volume (€m)
OAT 0.00% 25/02/2024	840
OAT 0.00% 25/02/2025	1,095
OAT 0.00% 25/03/2025	825
OATi 0.10% 01/03/2025	100

Repos by AFT

Outstanding	End of month	Average of month
Reverse Repos	24,800,073,574.03	39,713,232,341.35
Repos	0.00	34,482.76

Securities issued for CDP

Securities	Nominal amounts
OAT 0.00% 25/11/2029	2,000,000,000.00
OAT 0.00% 25/11/2030	2,000,000,000.00
OAT 0.00% 25/11/2031	2,000,000,000.00
OAT 0.25% 25/11/2026	2,000,000,000.00
OAT 0.75% 25/11/2028	2,000,000,000.00
OAT 2.00% 25/11/2032	2,000,000,000.00
OAT 2.50% 24/09/2026	2,000,000,000.00
OAT 2.75% 25/10/2027	2,000,000,000.00
OAT 3.50% 25/11/2033	2,000,000,000.00
OAT 4.00% 25/04/2055	54,000,000.00
OAT 5.75% 25/10/2032	2,000,000,000.00

Repos of CDP for the repo facility

Outstanding amount	End of month	Average of month
Reverse Repos	0.00	10,099.62
Repos	0.00	1,076,741.38

Repos of CDP for the security reserve

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

Deposits and loans

Amount of deposits and loans to eurozone money market	End of month	Average of month
Deposits	9,300,000,000.00	15,310,034,482.76
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	31,034,482.76
Loans	0.00	0.00
Amount of deposits and loans with French public institutions and SPPE	End of month	Average of month
Deposits	1,000,000,000.00	517,241,379.31
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 29 February 2024 : 8 years 179 days

Inflation base reference available at 1 February 2024

To OATis: 117,33 (base 2015)

To OAT€is: 123,46 (base 2015)