

**AFT and CDP Monthly Operations Review
(euros)
April 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	04/04/2024	6,571	08/04/2024	25/11/2033	105.25%	
Auction	OAT	1.75%	25/06/2023	04/04/2024	2,258	08/04/2024	25/06/2039	83.91%	
Auction	OAT	3.25%	25/05/2023	04/04/2024	1,670	08/04/2024	25/05/2055	97.49%	
Auction	OAT	4.00%	25/04/2023	04/04/2024	1,456	08/04/2024	25/04/2060	113.92%	
Auction	OAT	0.00%	25/02/2024	18/04/2024	2,637	22/04/2024	25/02/2027	92.31%	
Auction	OAT	2.50%	24/09/2023	18/04/2024	3,238	22/04/2024	24/09/2027	98.93%	
Auction	OAT	2.75%	25/02/2024	18/04/2024	5,171	22/04/2024	25/02/2030	99.78%	
Auction	OAT	0.00%	25/05/2023	18/04/2024	1,371	22/04/2024	25/05/2032	79.78%	
Auction	OATi	0.55%	01/03/2024	18/04/2024	445	22/04/2024	01/03/2039	96.00%	1.039080
Auction	OATei	0.10%	01/03/2024	18/04/2024	573	22/04/2024	01/03/2029	98.39%	1.188140
Auction	OATei	0.60%	25/07/2023	18/04/2024	680	22/04/2024	25/07/2034	99.98%	1.070650
Auction	OATei	0.10%	25/07/2023	18/04/2024	287	22/04/2024	25/07/2053	83.50%	1.156940
TOTAL OAT					26,357				

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/04/2024	13	3,496	04/04/2024	03/07/2024	3.815%
BTF	02/04/2024	22	499	04/04/2024	04/09/2024	3.709%
BTF	02/04/2024	24	1,695	04/04/2024	18/09/2024	3.722%
BTF	02/04/2024	51	1,496	04/04/2024	26/03/2025	3.413%
BTF	08/04/2024	12	4,014	10/04/2024	03/07/2024	3.827%
BTF	08/04/2024	15	520	10/04/2024	24/07/2024	3.772%
BTF	08/04/2024	27	1,778	10/04/2024	16/10/2024	3.696%
BTF	08/04/2024	50	1,650	10/04/2024	26/03/2025	3.461%
BTF	15/04/2024	13	3,697	17/04/2024	17/07/2024	3.814%
BTF	15/04/2024	20	417	17/04/2024	04/09/2024	3.728%
BTF	15/04/2024	26	1,693	17/04/2024	16/10/2024	3.706%
BTF	15/04/2024	49	1,595	17/04/2024	26/03/2025	3.471%
BTF	22/04/2024	12	3,751	24/04/2024	17/07/2024	3.825%
BTF	22/04/2024	25	2,092	24/04/2024	16/10/2024	3.710%
BTF	22/04/2024	52	2,435	24/04/2024	24/04/2025	3.474%
BTF	29/04/2024	13	3,296	02/05/2024	31/07/2024	3.800%

BTF	29/04/2024	24	1,593	02/05/2024	16/10/2024	3.710%
BTF	29/04/2024	39	600	02/05/2024	29/01/2025	3.564%
BTF	29/04/2024	51	1,695	02/05/2024	24/04/2025	3.488%
TOTAL BTF			38,012			

Over-the-counter buybacks :

Amount of OTC buybacks **1 000 M€**

Bond reference	Volume (€m)
OAT 0.00% 25/03/2025	720
OATi 0.10% 01/03/2025	280

Repos by AFT

Ousting amount	End of month	Average of month
Reverse Repos	16,373,347,737.71	18,700,869,047.28
Repos	0.00	33,333.36

Securities issued for CDP

Securities	Nominal amounts
-	-

Repos of CDP for the repo facility

Ousting 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

Ousting amount	End of month	Average of month
Reverse Repos	0.00	0.00
Repos	0.00	65,033,310.03

Deposits and loans

Amount of deposits end loans for eurozone money market	End of month	Average of month
Deposits	15,000,000,000.00	16,488,800,000.00
Loans	0.00	0.00
Amount of deposits end loans for EU institutions and agencies	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	0.00

Amount of deposits and loans in the euro area money market with treasuries of the eurozone	End of month	Average of month
Deposits	0.00	363,333,333.33
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	1,000,000,000.00
Loans	0.00	65,033,310.03

Commercial papers purchases

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

Average maturity including swaps

At 30/04/2024 : 8 years 193 days

Inflation base reference available at 01/04/2024

To OATis : 117,16 (base 2015)

To OAT€is : 123,16 (base 2015)