

**AFT and CDP Monthly Operations Review
(euros)
May 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	02/05/2024	5,601	06/05/2024	25/11/2033	103.96%	
Auction	OAT	1.25%	25/05/2023	02/05/2024	3,708	06/05/2024	25/05/2034	84.75%	
Auction	OAT	2.50%	25/05/2023	02/05/2024	3,418	06/05/2024	25/05/2043	88.00%	
Auction	OAT	3.25%	25/05/2023	02/05/2024	2,190	06/05/2024	25/05/2055	95.91%	
Auction	OAT	2.50%	24/09/2023	16/05/2024	4,209	20/05/2024	24/09/2027	98.91%	
Auction	OAT	2.75%	25/02/2024	16/05/2024	2,757	20/05/2024	25/02/2029	99.94%	
Auction	OAT	2.75%	25/02/2024	16/05/2024	3,190	20/05/2024	25/02/2030	99.90%	
Auction	OAT	2.50%	25/05/2023	16/05/2024	1,842	20/05/2024	25/05/2030	98.73%	
Auction	OATi	0.10%	01/03/2024	16/05/2024	520	20/05/2024	01/03/2028	97.18%	1.182560
Auction	OATi	0.10%	01/03/2024	16/05/2024	493	20/05/2024	01/03/2032	95.94%	1.136550
Auction	OATei	0.10%	01/03/2024	16/05/2024	798	20/05/2024	01/03/2029	97.79%	1.195830
Auction	OATei	0.10%	25/07/2023	16/05/2024	185	20/05/2024	25/07/2053	83.30%	1.164440
Syndication	OATei	0.95%	25/07/2023	22/05/2024	4,000	29/05/2024	25/07/2043	99.41%	1.015910
TOTAL OAT					32,911				

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/05/2024	12	3,752	08/05/2024	31/07/2024	3.803%
BTF	06/05/2024	17	396	08/05/2024	04/09/2024	3.718%
BTF	06/05/2024	27	1,920	08/05/2024	14/11/2024	3.666%
BTF	06/05/2024	50	1,698	08/05/2024	24/04/2025	3.460%
BTF	13/05/2024	13	4,364	15/05/2024	14/08/2024	3.781%
BTF	13/05/2024	26	1,897	15/05/2024	14/11/2024	3.670%
BTF	13/05/2024	49	1,596	15/05/2024	24/04/2025	3.481%
BTF	21/05/2024	11	552	23/05/2024	07/08/2024	3.730%
BTF	21/05/2024	12	3,997	23/05/2024	14/08/2024	3.746%
BTF	21/05/2024	25	1,695	23/05/2024	14/11/2024	3.657%
BTF	21/05/2024	52	1,795	23/05/2024	21/05/2025	3.467%
BTF	27/05/2024	13	4,309	29/05/2024	28/08/2024	3.734%
BTF	27/05/2024	14	452	29/05/2024	04/09/2024	3.697%
BTF	27/05/2024	24	2,210	29/05/2024	14/11/2024	3.657%
BTF	27/05/2024	51	1,740	29/05/2024	21/05/2025	3.503%
TOTAL BTF			32,373			

Over-the-counter buybacks :
Amount of OTC buybacks **1 000 M€**

Bond reference	Volume (€m)
OAT 0,00% 25/03/2025	950
OAT 0,50% 25/05/2025	50

Repos by AFT

Ousting amount	End of month	Average of month
Reverse Repos	2,427,076,672.07	27,209,817,243.73
Repos	0.00	0.00

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	40,322,856.66

Deposits and loans

Amount of deposits and loans for eurozone money market	End of month	Average of month
Deposits	15,860,000,000.00	18,320,290,322.58
Loans	0.00	2,580,645.16
Amount of deposits and 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	64,516,129.03
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	40,322,856.66

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

A 31/05/2024 : 8 years 218 days

Inflation base reference available at 01/05/2024

To OATis : 118,15 (base 2015)

To OAT€is : 123,91 (base 2015)