

**AFT and CDP Monthly Operations Review
(euros)
July 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	3.00%	25/05/2024	04/07/2024	4,700	08/07/2024	25/05/2033	98.70%		
Auction	OAT	1.25%	25/05/2024	04/07/2024	4,608	08/07/2024	25/05/2034	83.48%		
Auction	OAT	0.75%	25/05/2024	04/07/2024	2,247	08/07/2024	25/05/2053	49.25%		
Auction	OAT	1.75%	25/05/2024	04/07/2024	1,566	08/07/2024	25/05/2066	62.15%		
Auction	OAT	1.00%	25/05/2024	18/07/2024	3,805	22/07/2024	25/05/2027	95.00%		
Auction	OAT	2.50%	24/09/2023	18/07/2024	3,440	22/07/2024	24/09/2027	98.93%		
Auction	OAT	2.75%	25/02/2024	18/07/2024	2,922	22/07/2024	25/02/2030	99.38%		
Auction	OAT	2.00%	25/11/2023	18/07/2024	2,088	22/07/2024	25/11/2032	92.98%		
Auction	OATi	0.10%	01/03/2024	18/07/2024	519	22/07/2024	01/03/2028	96.45%	1.189900	
Auction	OATei	0.10%	01/03/2024	18/07/2024	812	22/07/2024	01/03/2029	96.67%	1.208000	
Auction	OATei	0.60%	25/07/2023	18/07/2024	768	22/07/2024	25/07/2034	97.36%	1.088550	
Auction	OATei	0.10%	25/07/2023	18/07/2024	400	22/07/2024	25/07/2053	77.96%	1.176290	
TOTAL OAT					27,875					

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	01/07/2024	12	3,932	03/07/2024	25/09/2024	3.687%
BTF	01/07/2024	21	628	03/07/2024	27/11/2024	3.623%
BTF	01/07/2024	28	1,695	03/07/2024	15/01/2025	3.589%
BTF	01/07/2024	50	1,475	03/07/2024	18/06/2025	3.476%
BTF	08/07/2024	8	541	10/07/2024	04/09/2024	3.669%
BTF	08/07/2024	13	3,744	10/07/2024	09/10/2024	3.674%
BTF	08/07/2024	27	1,568	10/07/2024	15/01/2025	3.572%
BTF	08/07/2024	49	1,882	10/07/2024	18/06/2025	3.439%
BTF	15/07/2024	12	4,494	17/07/2024	09/10/2024	3.657%
BTF	15/07/2024	15	596	17/07/2024	30/10/2024	3.602%
BTF	15/07/2024	26	2,126	17/07/2024	15/01/2025	3.536%
BTF	15/07/2024	52	2,252	17/07/2024	17/07/2025	3.355%
BTF	22/07/2024	13	4,083	24/07/2024	23/10/2024	3.637%
BTF	22/07/2024	16	428	24/07/2024	14/11/2024	3.576%
BTF	22/07/2024	25	1,996	24/07/2024	15/01/2025	3.540%
BTF	22/07/2024	51	2,163	24/07/2024	17/07/2025	3.341%
BTF	29/07/2024	9	967	31/07/2024	02/10/2024	3.612%
BTF	29/07/2024	12	4,477	31/07/2024	23/10/2024	3.610%
BTF	29/07/2024	28	2,188	31/07/2024	12/02/2025	3.456%
BTF	29/07/2024	50	1,862	31/07/2024	17/07/2025	3.252%
TOTAL BTF			43,097			

Over-the-counter buybacks :
Amount of OTC buybacks **665 M€**

Bond reference	Volume (€m)
OAT 0.00% 25/03/2025	615
OAT 0.50% 25/05/2025	50

Repos by AFT

Ousting amount	End of month	Average of month
Reverse Repos	1,499,999,999.69	23,071,702,331.63
Repos	0.00	1,280,820.91

Securities issued for CDP

Securities	Nominal amounts
OAT 0.00% 25/02/2027	2,000,000,000
OAT 0.50% 25/05/2029	2,000,000,000
OAT 0.75% 25/02/2028	2,000,000,000
OAT 0.75% 25/05/2028	2,000,000,000
OAT 1.00% 25/05/2027	2,000,000,000
OAT 1.50% 25/05/2031	2,000,000,000
OAT 2.50% 25/05/2030	2,000,000,000
OAT 2.75% 25/02/2029	2,000,000,000
OAT 3.00% 25/05/2033	2,000,000,000
OAT 5.50% 25/04/2029	2,000,000,000

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	0.00

Deposits and loans

Amount of deposits and loans for eurozone money market	End of month	Average of month
Deposits	12,500,000,000.00	16,816,645,161.29
Loans	0.00	0.00

Amount of deposits and loans for EU institutions and agencies	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	322.58

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	1,580,645,161.29
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	0.00

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 31/07/2024 : 8 years 181 days

Inflation base reference available at 01/07/2024

To OATis : 119.01 (base 2015)

To OAT€is : 125.57 (base 2015)