

**AFT and CDP Monthly Operations Review
(euros)
August 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%	25/11/2023	01/08/2024	6,265	05/08/2024	25/11/2034	99.90%	
Auction	OAT	1.25%	25/05/2024	01/08/2024	2,151	05/08/2024	25/05/2038	78.41%	
Auction	OAT	2.50%	25/05/2024	01/08/2024	2,179	05/08/2024	25/05/2043	88.11%	
Auction	OAT	4.00%	25/04/2024	01/08/2024	2,522	05/08/2024	25/04/2055	109.49%	
Auction	OAT	0.00%	25/02/2024	14/08/2024	1,832	19/08/2024	25/02/2027	93.82%	
Auction	OAT	2.75%	25/02/2024	14/08/2024	2,662	19/08/2024	25/02/2029	100.62%	
Auction	OAT	2.75%	25/02/2024	14/08/2024	2,806	19/08/2024	25/02/2030	100.51%	
Auction	OAT	0.00%	25/11/2023	14/08/2024	1,698	19/08/2024	25/11/2031	82.41%	
Auction	OATi	0.10%	01/03/2024	14/08/2024	665	19/08/2024	01/03/2036	90.14%	1.140940
Auction	OATei	0.10%	01/03/2024	14/08/2024	737	19/08/2024	01/03/2029	97.13%	1.210120
Auction	OATei	0.10%	25/07/2024	14/08/2024	297	19/08/2024	25/07/2036	90.55%	1.236650
Auction	OATei	0.10%	25/07/2024	14/08/2024	300	19/08/2024	25/07/2053	77.37%	1.178350
TOTAL OAT					24,114				

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/08/2024	10	599	07/08/2024	16/10/2024	3.500%
BTF	05/08/2024	13	3,495	07/08/2024	06/11/2024	3.485%
BTF	05/08/2024	27	1,699	07/08/2024	12/02/2025	3.245%
BTF	05/08/2024	49	1,500	07/08/2024	17/07/2025	2.924%
BTF	12/08/2024	5	464	14/08/2024	18/09/2024	3.484%
BTF	12/08/2024	12	4,365	14/08/2024	06/11/2024	3.553%
BTF	12/08/2024	26	1,853	14/08/2024	12/02/2025	3.380%
BTF	12/08/2024	52	1,869	14/08/2024	13/08/2025	3.053%
BTF	19/08/2024	8	668	21/08/2024	16/10/2024	3.480%
BTF	19/08/2024	13	4,102	21/08/2024	20/11/2024	3.502%
BTF	19/08/2024	25	1,624	21/08/2024	12/02/2025	3.358%
BTF	19/08/2024	51	1,877	21/08/2024	13/08/2025	3.029%
BTF	26/08/2024	12	3,945	28/08/2024	20/11/2024	3.477%
BTF	26/08/2024	15	597	28/08/2024	11/12/2024	3.372%
BTF	26/08/2024	28	1,917	28/08/2024	12/03/2025	3.285%
BTF	26/08/2024	50	1,798	28/08/2024	13/08/2025	2.999%
TOTAL BTF			32,372			

Over-the-counter buybacks :
Amount of OTC buybacks **50 M€**

Bond reference	Volume (€m)
OAT 0,00% 25/02/2025	50

Repos by AFT

Oustanding amount	End of month	Average of month
Reverse Repos	12,849,999,454.020000	15,523,615,013.87
Repos	0.00	0.00

Repos of CDP for the repo facility

Oustanding 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

Oustanding amount	End of month	Average of month
Reverse Repos	0.00	0.00
Repos	3,500,000,000.10	629,032,258.09

Deposits and loans

Amount of deposits and loans for eurozone money market	End of month	Average of month
Deposits	12,800,000,000.00	16,337,193,548.39
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	8,000,000,000.00	8,000,000,000.00

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	0.00
Loans	0.00	693,548,387.10

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	3,500,000,000.10	629,032,258.09

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 31/08/2024 : 8 years 173 days

Inflation base reference available at 01/08/2024

To OATis : 119,05 (base 2015)

To OAT€is : 125,84 (base 2015)