

**AFT and CDP Monthly Operations Review  
(euros)  
September 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	05/09/2024	8658	09/09/2024	25/11/2034	100.46%	
Auction	OAT	1.25%	25/05/2024	05/09/2024	1701	09/09/2024	25/05/2036	82.59%	
Auction	OAT	0.50%	25/05/2024	05/09/2024	2233	09/09/2024	25/05/2040	66.83%	
Auction	OAT	3.25%	25/05/2024	05/09/2024	2411	09/09/2024	25/05/2055	95.43%	
Auction	OAT	2.50%	24/09/2023	19/09/2024	4070	23/09/2024	24/09/2027	100.13%	
Auction	OAT	0.75%	25/02/2024	19/09/2024	1952	23/09/2024	25/02/2028	94.43%	
Auction	OAT	2.75%	25/02/2024	19/09/2024	3567	23/09/2024	25/02/2030	100.64%	
Auction	OAT	2.00%	25/11/2023	19/09/2024	2407	23/09/2024	25/11/2032	94.42%	
Auction	OATi	0.10%	01/03/2024	19/09/2024	816	23/09/2024	01/03/2032	94.10%	1.146210
Auction	OATei	3.15%	25/07/2024	19/09/2024	330	23/09/2024	25/07/2032	118.07%	1.555140
Auction	OATei	1.80%	25/07/2024	19/09/2024	530	23/09/2024	25/07/2040	109.67%	1.440550
Auction	OATei	0.10%	25/07/2024	19/09/2024	323	23/09/2024	25/07/2053	75.33%	1.178840
<b>TOTAL OAT</b>					<b>28998</b>				

**Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/09/2024	13	3,370	04/09/2024	04/12/2024	3.462%
BTF	02/09/2024	19	543	04/09/2024	15/01/2025	3.357%
BTF	02/09/2024	27	1,796	04/09/2024	12/03/2025	3.308%
BTF	02/09/2024	49	1,809	04/09/2024	13/08/2025	2.997%
BTF	09/09/2024	12	3,542	11/09/2024	04/12/2024	3.435%
BTF	09/09/2024	14	639	11/09/2024	18/12/2024	3.396%
BTF	09/09/2024	26	1,934	11/09/2024	12/03/2025	3.259%
BTF	09/09/2024	52	2,132	11/09/2024	10/09/2025	2.859%
BTF	16/09/2024	13	3,529	18/09/2024	18/12/2024	3.397%
BTF	16/09/2024	25	2,033	18/09/2024	12/03/2025	3.227%
BTF	16/09/2024	51	1,798	18/09/2024	10/09/2025	2.823%
BTF	23/09/2024	12	4,330	25/09/2024	18/12/2024	3.367%
BTF	23/09/2024	16	844	25/09/2024	15/01/2025	3.251%
BTF	23/09/2024	28	2,502	25/09/2024	09/04/2025	3.116%
BTF	23/09/2024	50	2,255	25/09/2024	10/09/2025	2.789%
BTF	30/09/2024	9	605	02/10/2024	04/12/2024	3.269%
BTF	30/09/2024	14	4,303	02/10/2024	08/01/2025	3.250%
BTF	30/09/2024	27	2,457	02/10/2024	09/04/2025	3.028%
BTF	30/09/2024	49	1,846	02/10/2024	10/09/2025	2.714%
<b>TOTAL BTF</b>			<b>42 267.00</b>			

**Over-the-counter buybacks :**Amount of OTC buybacks **8 495 M€**

Bond reference	Volume (€m)
OAT 0,00% 25/02/2025	670
OAT 0,00% 25/02/2026	1,330
OAT 0,00% 25/03/2025	2,310
OAT 0,50% 25/05/2025	1,405
OAT 0,50% 25/05/2026	1,670
OAT 1,00% 25/11/2025	10
OAT 6,00% 25/10/2025	1,100

**Repos by AFT**

Oustanding amount	End of month	Average of month
Reverse Repos	32,730,627,917.02	22,158,596,506.58
Repos	0.00	0.00

**Securities issued for CDP**

Securities	Nominal amounts
-	-

**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	0.00	1,660,000,000.03

**Deposits and loans**

Amount of deposits and loans for eurozone money market	End of month	Average of month
Deposits	17,379,000,000.00	17,267,933,333.33
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	5,600,000,000.00

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	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	1,660,000,000.03

**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**

A 30/09/2024 : 8 years 161 days

**Inflation base reference available at 01/09/2024**

To OATis : 119,14 (base 2015)

To OAT€is : 126,07 (base 2015)