

**AFT and CDP Monthly Operations Review
(euros)
October 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	1.25%	25/05/2024	03/10/2024	2,485	07/10/2024	25/05/2034	86.58%	
Auction	OAT	3.00%	25/11/2023	03/10/2024	6,165	07/10/2024	25/11/2034	100.72%	
Auction	OAT	3.00%	25/06/2024	03/10/2024	1,917	07/10/2024	25/06/2049	93.06%	
Auction	OAT	3.25%	25/05/2024	03/10/2024	1,415	07/10/2024	25/05/2055	94.49%	
Auction	OAT	2.50%	24/09/2024	17/10/2024	4,532	21/10/2024	24/09/2027	100.23%	
Auction	OAT	0.75%	25/05/2024	17/10/2024	1,822	21/10/2024	25/05/2028	94.22%	
Auction	OAT	2.75%	25/02/2024	17/10/2024	4,738	21/10/2024	25/02/2029	100.89%	
Auction	OAT	2.75%	25/02/2024	17/10/2024	3,908	21/10/2024	25/02/2030	100.68%	
Auction	OATi	0.10%	01/03/2024	17/10/2024	641	21/10/2024	01/03/2036	90.06%	1.147460
Auction	OATei	0.10%	01/03/2024	17/10/2024	1,056	21/10/2024	01/03/2029	97.46%	1.211520
Auction	OATei	0.60%	25/07/2024	17/10/2024	598	21/10/2024	25/07/2034	97.62%	1.091730
Auction	OATei	1.80%	25/07/2024	17/10/2024	353	21/10/2024	25/07/2040	110.75%	1.441620
TOTAL OAT					29,630				

Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	01/10/2024	9	108	02/10/2024	04/12/2024	3.270%
BTF	01/10/2024	14	805	02/10/2024	08/01/2025	3.250%
BTF	01/10/2024	27	458	02/10/2024	09/04/2025	3.030%
BTF	01/10/2024	49	349	02/10/2024	10/09/2025	2.715%
BTF	07/10/2024	7	413	09/10/2024	27/11/2024	3.227%
BTF	07/10/2024	13	5,239	09/10/2024	08/01/2025	3.167%
BTF	07/10/2024	26	1,698	09/10/2024	09/04/2025	3.016%
BTF	07/10/2024	52	1,485	09/10/2024	08/10/2025	2.746%
BTF	14/10/2024	14	4,054	16/10/2024	22/01/2025	3.138%
BTF	14/10/2024	25	2,370	16/10/2024	09/04/2025	2.994%
BTF	14/10/2024	31	836	16/10/2024	21/05/2025	2.897%
BTF	14/10/2024	51	2,748	16/10/2024	08/10/2025	2.730%
BTF	21/10/2024	7	979	23/10/2024	11/12/2024	3.155%
BTF	21/10/2024	13	3,494	23/10/2024	22/01/2025	3.071%
BTF	21/10/2024	28	1,997	23/10/2024	07/05/2025	2.824%
BTF	21/10/2024	50	1,997	23/10/2024	08/10/2025	2.593%
BTF	28/10/2024	13	475	30/10/2024	29/01/2025	3.039%
BTF	28/10/2024	14	3,697	30/10/2024	05/02/2025	3.055%
BTF	28/10/2024	27	1,798	30/10/2024	07/05/2025	2.778%
BTF	28/10/2024	49	1,798	30/10/2024	08/10/2025	2.531%
TOTAL BTF			36,798			

Over-the-counter buybacks :
Amount of OTC buybacks 19 656 M€

Bond reference	Volume (€m)
OAT 0.00% 25/02/2025	860
OAT 0.00% 25/02/2026	3,151
OAT 0.00% 25/03/2025	840
OAT 0.50% 25/05/2025	1,380
OAT 0.50% 25/05/2026	3,160
OAT 1.00% 25/11/2025	250
OAT 2.50% 24/09/2026	5,350
OAT 3.50 % 25/04/2026	2,815
OAT 6.00% 25/10/2025	900
OATi 0.10% 01/03/2025	950

Repos by AFT

Ousting amount	End of month	Average of month
Reverse Repos	52,350,003,378.990000	31,474,977,853.97
Repos	0.00	0.00

Securities issued for CDP

Securities	Nominal amounts
OATi 0.55% 01/03/2039	88,000,000

Repos of CDP for the repo facility

Ousting amount	End of month	Average of month
Reverse Repos	0.00	1,391,699.25
Repos	0.00	1,391,699.25

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	12,450,000,000.00	17,346,354,838.71
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	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	4,000,000,000.00	4,677,419,354.84
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 31/10/2024 : 8 years 155 days

Inflation base reference available at 01/10/2024

To OATis : 119.37 (base 2015)

To OAT€is : 126.01 (base 2015)