

**AFT and CDP Monthly Operations Review
(euros)
March 2024**

Middle-term and long-term issuances

| Type of issuance | Portfolio | Coupon's rate | Intereste accrual date | Issue date | Amount served (€m) | Settlement date | Maturity date | Weighted average price | Indexation coefficient |
|------------------|-----------|---------------|------------------------|------------|--------------------|-----------------|---------------|------------------------|------------------------|
| Auction | OAT | 3.50% | 25/11/2023 | 07/03/2024 | 6,050 | 11/03/2024 | 25/11/2033 | 105.96% | |
| Auction | OAT | 1.25% | 25/05/2023 | 07/03/2024 | 3,360 | 11/03/2024 | 25/05/2034 | 86.30% | |
| Auction | OAT | 1.25% | 25/05/2023 | 07/03/2024 | 5,744 | 11/03/2024 | 25/05/2038 | 79.76% | |
| Auction | OAT | 3.25% | 25/05/2023 | 07/03/2024 | 1,100 | 11/03/2024 | 25/05/2045 | 101.50% | |
| Auction | OAT | 2.50% | 24/09/2023 | 21/03/2024 | 6,547 | 25/03/2024 | 24/09/2027 | 99.30% | |
| Auction | OAT | 2.75% | 25/02/2024 | 21/03/2024 | 5,711 | 25/03/2024 | 25/02/2029 | 100.49% | |
| Auction | OAT | 1.50% | 25/05/2023 | 21/03/2024 | 3,355 | 25/03/2024 | 25/05/2031 | 92.61% | |
| Auction | OATi | 0.10% | 01/03/2024 | 21/03/2024 | 763 | 25/03/2024 | 01/03/2036 | 93.27% | 1.123070 |
| Auction | OATei | 0.10% | 01/03/2024 | 21/03/2024 | 1,349 | 25/03/2024 | 01/03/2029 | 98.24% | 1.184180 |
| Auction | OATei | 1.80% | 25/07/2023 | 21/03/2024 | 393 | 25/03/2024 | 25/07/2040 | 116.37% | 1.409080 |
| TOTAL OAT | | | | | 34,372 | | | | |

Short-term auctions

| Portfolio | Issue date | Term (weeks) | Amount served (€m) | Settlement date | Maturity date | Weighted average rate (%) |
|------------------|------------|--------------|--------------------|-----------------|---------------|---------------------------|
| BTF | 04/03/2024 | 13 | 3,781 | 06/03/2024 | 05/06/2024 | 3.860% |
| BTF | 04/03/2024 | 22 | 505 | 06/03/2024 | 07/08/2024 | 3.772% |
| BTF | 04/03/2024 | 24 | 2,052 | 06/03/2024 | 21/08/2024 | 3.792% |
| BTF | 04/03/2024 | 51 | 2,230 | 06/03/2024 | 26/02/2025 | 3.506% |
| BTF | 11/03/2024 | 12 | 3,649 | 13/03/2024 | 05/06/2024 | 3.850% |
| BTF | 11/03/2024 | 13 | 627 | 13/03/2024 | 12/06/2024 | 3.813% |
| BTF | 11/03/2024 | 27 | 1,738 | 13/03/2024 | 18/09/2024 | 3.747% |
| BTF | 11/03/2024 | 50 | 1,495 | 13/03/2024 | 26/02/2025 | 3.450% |
| BTF | 18/03/2024 | 13 | 3,612 | 20/03/2024 | 19/06/2024 | 3.867% |
| BTF | 18/03/2024 | 16 | 632 | 20/03/2024 | 10/07/2024 | 3.796% |
| BTF | 18/03/2024 | 26 | 2,239 | 20/03/2024 | 18/09/2024 | 3.775% |
| BTF | 18/03/2024 | 49 | 2,238 | 20/03/2024 | 26/02/2025 | 3.525% |
| BTF | 25/03/2024 | 12 | 3,643 | 27/03/2024 | 19/06/2024 | 3.844% |
| BTF | 25/03/2024 | 25 | 1,697 | 27/03/2024 | 18/09/2024 | 3.738% |
| BTF | 25/03/2024 | 27 | 625 | 27/03/2024 | 02/10/2024 | 3.690% |
| BTF | 25/03/2024 | 52 | 1,798 | 27/03/2024 | 26/03/2025 | 3.436% |
| TOTAL BTF | | | 32,561 | | | |

Over-the-counter buybacks:
Amount of OTC buybacks
2000 M€

| Bond reference | Volume (€m) |
|-----------------------|-------------|
| OAT 0.00% 25/02/2025 | 450 |
| OAT 0.00% 25/03/2025 | 590 |
| OATi 0.10% 01/03/2025 | 960 |

Repos by AFT

| Outstanding | End of month | Average of month |
|---------------|-------------------|-------------------|
| Reverse Repos | 22,949,999,865.92 | 25,700,115,763.55 |
| Repos | 0.00 | 0.00 |

Securities issued for CDP

| Securities | Nominal amounts |
|------------------------------|-----------------|
| BTF 23 MAY 2024 (19/02/2024) | 92,000,000.00 |

Repos of CDP for the repo facility

| Outstanding | End of month | Average of month |
|---------------|--------------|------------------|
| Reverse Repos | 0.00 | 1,473,706.45 |
| Repos | 0.00 | 1,473,706.45 |

Repos of CDP for the security reserve

| Outstanding | End of month | Average of month |
|---------------|--------------|------------------|
| Reverse Repos | 0.00 | 0.00 |
| Repos | 0.00 | 64,600.00 |

Deposits and loans

| Amount of deposits and loans to eurozone money market | End of month | Average of month |
|---|-------------------|-------------------|
| Deposits | 14,000,000,000.00 | 15,803,580,645.16 |
| Loans | 0.00 | 0.00 |

| Amount of deposits and loans to 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 | 6,451,612.90 |
| Loans | 0.00 | 24,193,548.39 |

| Amount of deposits and loans with French public institutions and SPPE | End of month | Average of month |
|--|---------------------|-------------------------|
| Deposits | 0.00 | 0.00 |
| Loans | 0.00 | 0.00 |

Commercial paper purchases

| Outstanding commercial paper | End of month | Average of month |
|-------------------------------------|---------------------|-------------------------|
| Commercial paper issued by ACOSS | 0.00 | 0.00 |
| Commercial paper issued by CADES | 0.00 | 0.00 |

Average maturity including swaps

At 31 March 2024 : 8 years and 212 days

Inflation base reference available at 1 March 2024

To OATis : 117.5 (base 2015)

To OATéis : 123.66 (base 2015)