

## Final Terms dated 17 September 2024



### CAISSE DES DÉPÔTS ET CONSIGNATIONS

Legal Entity Identifier (LEI): 969500Q2PFTTP0Y5QL44

Issue of EUR 50,000,000 Floating Rate Notes due 19 September 2034  
under the  
€25,000,000,000  
Euro Medium Term Note Programme

**SERIES NO: 402**  
**TRANCHE NO: 1**

**MiFID II Product Governance / Professional investors and ECPs only target market** – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Notes, taking into account the five (5) categories referred to in item 19 of the Guidelines published by European Securities and Markets Authority ("**ESMA**") on 3 August 2023 has led to the conclusion that: (i) the target market for the Notes is eligible counterparties and professional clients only, each as defined in Directive 2014/65/EU (as amended "**MiFID II**"); and (ii) all channels for distribution of the Notes to eligible counterparties and professional clients are appropriate. Any person subsequently offering, selling or recommending the Notes (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Notes (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels.

**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** - The Notes are not intended to be offered, sold or otherwise made available to and, with effect from such date, should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or both) of: (i) a retail client as defined in point (11) of Article 4(1) of MiFID II; or (ii) a customer within the meaning of Directive 2016/97/EU (as amended or superseded, the "**IDD**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II. Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIIPs Regulation**") for offering or selling the Notes or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

**PROHIBITION OF SALES TO UK RETAIL INVESTORS** – The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or both) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); or (ii) a customer within the meaning of the provisions of the FSMA and any rules or regulations made under the FSMA to implement the IDD, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1)

of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Notes or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

## PART 1

### CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 8 April 2024 which received approval number no. 24-099 from the *Autorité des marchés financiers* ("**AMF**") on 8 April 2024, the First Supplement to the Base Prospectus dated 6 June 2024 which received approval number 24-200 from the AMF on 6 June 2024 and the Second Supplement to the Base Prospectus dated 4 July 2024 which received approval number 24-275 from the AMF on 4 July 2024, which together constitute a base prospectus for the purposes of the Prospectus Regulation (the "**Base Prospectus**"). The expression "**Prospectus Regulation**" means Regulation (EU) 2017/1129, as amended.

This document constitutes the final terms (the "**Final Terms**") of the Notes described herein for the purposes of the Prospectus Regulation and must be read in conjunction with such Base Prospectus in order to obtain all the relevant information. The Base Prospectus and these Final Terms are available for viewing free of charge on the website of the AMF ([www.amf-france.org](http://www.amf-france.org)), on the website of the Issuer ([www.caissedesdepots.fr](http://www.caissedesdepots.fr)).

1.	Issuer:	Caisse des dépôts et consignations
2.	(a) Series Number:	402
	(b) Tranche Number:	1
	(c) Date on which the Notes will be assimilated ( <i>assimilables</i> ) and form a single Series:	Not Applicable
3.	Specified Currency or Currencies:	Euro (" <b>EUR</b> ")
4.	Aggregate Nominal Amount:	
	(a) Series:	EUR 50,000,000
	(b) Tranche:	EUR 50,000,000
5.	Issue Price:	100.00 per cent. of the Aggregate Nominal Amount
6.	Specified Denomination(s):	EUR 100,000
7.	(a) Issue Date:	19 September 2024
	(b) Interest Commencement Date:	Issue Date
8.	Maturity Date:	19 September 2034
9.	Extended Maturity Date:	Not Applicable

10.	Interest Basis:	€STR + 0.455 per cent. <i>per annum</i> Floating Rate ( <i>Further particulars specified below</i> )
11.	Redemption/Payment Basis:	Redemption at par
12.	Change of Interest Basis:	Not Applicable
13.	Coupon Switch:	Not Applicable
14.	Put/Call Options:	Not Applicable
15.	(a) Status of the Notes:	Unsubordinated
	(b) Date of approval for the issuance of Notes obtained:	Decision of Nathalie Tubiana, in her capacity as <i>Directrice des finances et de la politique durable</i> of the Issuer dated 13 September 2024.

#### **PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE**

16.	Fixed Rate Note Provisions	Not Applicable
17.	Floating Rate Provisions	Applicable
	(a) Interest Period(s):	As specified in the Conditions
	(b) Specified Interest Payment Dates:	19 September in each year from and including 19 September 2025, to and including the Maturity Date, subject to adjustment in accordance with the Business Day Convention specified below
	(c) Business Day Convention:	Modified Following Business Day Convention, adjusted
	(d) Business Centre(s):	T2
	(e) Manner in which the Rate(s) of Interest is/are to be determined:	Screen Rate Determination
	(f) Party responsible for calculating the Rate(s) of Interest and Interest Amount(s) (if not the Calculation Agent):	Not Applicable
	(g) Screen Rate Determination (Condition 5.3(c)(iii)):	Applicable
	• Benchmark:	€STR
	• Observation Period :	Look-Back Five (5) T2 Business Days

	•	Relevant Time:	In accordance with the Conditions
	•	Interest Determination Date(s):	Five (5) T2 Business Days before each Specified Interest Payment Date
	•	Reference Banks (if applicable):	Not Applicable
(h)		FBF Determination (Condition 5.3(c)(i))	Not Applicable
(i)		ISDA Determination (Condition 5.3(c)(ii)):	Not Applicable
(j)		Margin(s):	+0.455 per cent. <i>per annum</i>
(k)		Minimum Rate of Interest:	Zero
(l)		Maximum Rate of Interest:	Not Applicable
(m)		Day Count Fraction (Condition 5.1):	Actual/360
18.		Zero Coupon Note Provisions	Not Applicable
19.		Fixed/Floating Rate Note Provisions	Not Applicable
20.		Underlying Interest Rate Linked Interest Provisions:	Not Applicable
21.		Inflation Linked Interest Provisions:	Not Applicable
22.		Foreign Exchange (FX) Rate Linked Interest Provisions:	Not Applicable

#### **PROVISIONS RELATING TO REDEMPTION**

23.		Call Option (Issuer Call)	Not Applicable
24.		Put Option (Investor Put)	Not Applicable
25.		Final Redemption Amount of each Note:	EUR 100,000 per Note of EUR 100,000 Specified Denomination

#### **GENERAL PROVISIONS APPLICABLE TO THE NOTES**

26.		Forms of Notes:	Dematerialised Notes
	(a)	Form of Dematerialised Notes:	Bearer form ( <i>au porteur</i> )
	(b)	Registration Agent:	Not Applicable
	(c)	Temporary Global Certificate:	Not Applicable

27. Financial Centre(s) relating to payment dates: T2
28. Talons for future Coupons or Receipts to be attached to Definitive Notes (and dates on which such Talons mature): Not Applicable
29. Redemption by Instalment: Not Applicable
30. Redenomination provisions: Not Applicable
31. Consolidation provisions: Not Applicable
32. *Masse* (Condition 11): The Representative shall be:

MASSQUOTE S.A.S.U.  
RCS 529 065 880 Nanterre  
33, rue Anna Jacquin  
92100 Boulogne Billancourt  
France  
Represented by its Chairman

The Representative will be entitled to receive a remuneration of EUR 350 (VAT excluded) per year.

The Representative will receive no remuneration from the Issuer.

**RESPONSIBILITY**

The Issuer accepts responsibility for the information contained in these Final Terms.

Signed on behalf of the Issuer

By:

Duly authorised

A handwritten signature in blue ink, appearing to be 'James D' with a large flourish at the end.A handwritten signature in black ink, appearing to be 'James D' with a large flourish at the end.

## PART 2

### OTHER INFORMATION

#### 1. LISTING

- |     |  |   |
|-----|--|---|
| (a) | Listing:   | Euronext Paris  |
| (b) | Admission to trading:  | Application will be made for the Notes to be admitted to trading on Euronext Paris with effect on or about the Issue Date |
| (c) | Estimate of total expenses related to admission to trading:  | EUR 8,150   |
| (d) | Regulated Markets or equivalent markets on which, to the knowledge of the Issuer, securities of the same class of the securities to be offered or admitted to trading are already admitted to trading: | Not Applicable  |

#### 2. RATINGS AND EURO EQUIVALENT

Ratings: The Notes to be issued are expected to be rated:  
S&P Global Ratings Europe Limited: AA-  
Moody's France S.A.S.: Aa2

Each of S&P Global Ratings Europe Limited and Moody's France S.A.S. is established in the European Union, registered under Regulation (EC) No 1060/2009, as amended (the "**CRA Regulation**") and included in the list of registered credit rating agencies published by the European Securities and Markets Authority on its website (<https://www.esma.europa.eu/credit-rating-agencies/cra-authorisation>) in accordance with CRA Regulation.

According to the definitions of S&P Global Ratings Europe Limited, an obligation rated 'AA' differs from the highest-rated obligations only to a small degree. The obligor's capacity to meet its financial commitments on the obligation is very strong. The addition of a plus (+) or minus (-) sign shows relative standing within the rating categories.

According to the definitions of Moody's France S.A.S., obligations rated 'Aa' are judged to be of high quality and are subject to very low credit risk and the modifier '2' indicates a mid-range ranking.

Euro equivalent: Not Applicable

### 3. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the Dealer in connection with the issue of the Notes, so far as the Issuer is aware, no person involved in the issue of the Notes has an interest material to the issue. The Dealer and its affiliates have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and its affiliates in the ordinary course of business.

### 4. USE OF PROCEEDS AND ESTIMATED NET AMOUNT OF THE PROCEEDS

- (a) Use of proceeds: General financing purposes
- (b) Estimated net amount of proceeds: EUR 49,925,000

### 5. FIXED RATE NOTES ONLY – YIELD

Not Applicable

### 6. FLOATING RATE NOTES ONLY- INFORMATION ON FLOATING RATE NOTES

Performance of interest rates: Details of performance of €STR rates can be obtained free of charge from the website of the European Central Bank currently at <http://www.ecb.europa.eu> or any successor website officially designated by the European Central Bank.

Benchmarks: Amounts payable under the Notes will be calculated by reference to €STR which is provided by the European Central Bank. As at the date hereof, the European Central Bank does not appear on the register of administrators and benchmarks established and maintained by the European Securities and Markets Authority pursuant to Article 36 of the Benchmarks Regulation (Regulation (EU) 2016/1011, as amended) (the "**Benchmarks Regulation**").

### 7. OPERATIONAL INFORMATION

- (a) ISIN Code: FR001400SRV1
- (b) Common Code: 290558794
- (c) Any clearing system(s) other than Euroclear France, Euroclear Bank SA/NV and Clearstream Banking S.A. and the relevant identification number(s): Not Applicable
- (d) Delivery: Delivery against payment
- (e) Names and addresses of additional Paying Agent(s) (if any): Not Applicable

### 8. DISTRIBUTION

- (a) Method of distribution: Non-syndicated



- (b) If syndicated, names of Managers: Not Applicable
- (c) Stabilisation Manager(s) (including addresses) (if any): Not Applicable
- (d) If non-syndicated, name of Dealer: DZ BANK AG Deutsche Zentral-Genossenschaftsbank, Frankfurt am Main
- (e) U.S. Selling Restrictions: The Issuer is Category 2 for the purposes of Regulation S under the U.S. Securities Act of 1933, as amended.  
  
TEFRA not applicable
- (f) Singapore Sales to Institutional Investors and Accredited Investors only: Not Applicable