

**Final Terms dated 25 June 2024**



**CAISSE DES DÉPÔTS ET CONSIGNATIONS**

Legal Entity Identifier (LEI): 969500Q2PFTTP0Y5QL44

Issue of EUR 10,000,000 Floating Rate Notes due 27 June 2034  
under the  
€25,000,000,000  
Euro Medium Term Note Programme

**SERIES NO: 396**  
**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in point (11) of Article 4(1) of MiFID II; or (ii) a customer within the meaning of Directive 2016/97/EU (as amended or superseded, the “**IDD**”), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II.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 and the first Supplement to the Base Prospectus dated 6 June 2024 which received approval number no. 24-200 from the AMF on 6 June 2024 which together constitutes 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)), and on the website of the Issuer ([www.caissedesdepots.fr](http://www.caissedesdepots.fr)).

1.	Issuer:	Caisse des dépôts et consignations
2.	(a) Series Number:	396
	(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 ("EUR")
4.	Aggregate Nominal Amount:	
	(a) Series:	EUR 10,000,000
	(b) Tranche:	EUR 10,000,000
5.	Issue Price:	100 per cent. of the Aggregate Nominal Amount
6.	Specified Denomination(s):	EUR 100,000
7.	(a) Issue Date:	27 June 2024
	(b) Interest Commencement Date:	Issue Date
8.	Maturity Date:	27 June 2034
9.	Extended Maturity Date:	Not Applicable

10.	Interest Basis:	3 Month EURIBOR + 0.56 per cent. <i>per annum</i> Floating Rate  (Further particulars specified below)
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 14 June 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:	27 March, 27 June, 27 September and 27 December of each year, from (and including) 27 September 2024 up to (and including) the Maturity Date in each case subject to adjustment, in accordance with the Business Day Convention specified below
	(c) Business Day Convention:	Following Business Day Convention, unadjusted
	(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 <b>Erreur ! Source du renvoi introuvable.</b> ):	Applicable
	• Benchmark:	3 Month EURIBOR

•	Observation Period :	Look-Back	Not Applicable
•	Relevant Time:		On or about 11:00 a.m. Central European Time
•	Interest Date(s):	Determination	The date falling two T2 Business Days prior to the first day of each Interest Period
•	Reference applicable):	Banks (if applicable):	Not Applicable
•	Relevant Screen Page:		Reuters EURIBOR01 Page
(h)	FBF Determination (Condition <b>Erreur ! Source du renvoi introuvable.</b> )		Not Applicable
(i)	ISDA Determination 5.3(c)(ii):		Not Applicable
(j)	Margin(s):		+ 0.56 per cent. <i>per annum</i>
(k)	Minimum Rate of Interest:		Zero
(l)	Maximum Rate of Interest:		4.40 per cent. <i>per annum</i>
(m)	Day Count Fraction (Condition <b>Erreur ! Source du renvoi introuvable.</b> ):		30/360
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 (*au porteur*)
- (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 250 (VAT excluded) per year, payable on each Interest Payment Date with the first payment at the Issue Date.

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



## 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 27 June 2024.
- (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 have not been rated

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 10,000,000.00

#### 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 *EURIBOR* rates can be obtained but not free of charge from Reuters Screen *EURIBOR01* Page

Benchmarks: Amounts payable under the Notes will be calculated by reference to *EURIBOR*, which is provided by the European Money Markets Institute (“EMMI”). As at the Issue Date, EMMI appears 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. PERFORMANCE OF INDEX AND OTHER INFORMATION – INFLATION LINKED NOTES AND FOREIGN EXCHANGE (FX) RATE LINKED INTEREST NOTES ONLY**

Not Applicable

**8. OPERATIONAL INFORMATION**

- |     |  |                          |
|-----|--|--------------------------|
| (a) | ISIN Code:   | FR001400QZ13             |
| (b) | Common Code:   | 284812816                |
| (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           |

**9. 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:  | Nomura Financial Products Europe GmbH  |
| (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.<br><br>TEFRA rules not applicable |
| (f) | Singapore Sales to Institutional Investors and Accredited Investors only: | Not Applicable   |