

## AFT Monthly Operations Review (euros) June 2023

### ► Middle-term and long-term auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	3.00 %	25/05/2023	01/06/2023	6,388	05/06/2023	25/05/2033	101.29 %	
OAT	2.50 %	25/05/2023	01/06/2023	1,989	05/06/2023	25/05/2043	88.58 %	
OAT	3.00 %	25/05/2023	01/06/2023	2,621	05/06/2023	25/05/2054	92.94 %	
OAT	2.50 %	24/09/2022	15/06/2023	4,314	19/06/2023	24/09/2026	98.36 %	
OAT	0.75 %	25/11/2022	15/06/2023	2,225	19/06/2023	25/11/2028	89.57 %	
OAT	2.75 %	25/02/2023	15/06/2023	5,771	19/06/2023	25/02/2029	99.27 %	
OATei	0.10 %	01/03/2023	15/06/2023	818	19/06/2023	01/03/2029	97.66 %	1.176500
OATei	0.10 %	25/07/2022	15/06/2023	755	19/06/2023	25/07/2031	97.17 %	1.166780
OATei	0.10 %	25/07/2022	15/06/2023	301	19/06/2023	25/07/2053	85.66 %	1.145620
<b>TOTAL OAT</b>				<b>25,182</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/06/2023	9	400	07/06/2023	09/08/2023	3.113 %
BTF	05/06/2023	12	2,729	07/06/2023	30/08/2023	3.267 %
BTF	05/06/2023	23	2,035	07/06/2023	15/11/2023	3.394 %
BTF	05/06/2023	49	1,823	07/06/2023	15/05/2024	3.430 %
BTF	12/06/2023	13	2,698	14/06/2023	13/09/2023	3.323 %
BTF	12/06/2023	22	1,496	14/06/2023	15/11/2023	3.410 %
BTF	12/06/2023	32	500	14/06/2023	24/01/2024	3.392 %
BTF	12/06/2023	48	1,494	14/06/2023	15/05/2024	3.429 %
BTF	19/06/2023	12	2,698	21/06/2023	13/09/2023	3.387 %
BTF	19/06/2023	21	1,500	21/06/2023	15/11/2023	3.499 %
BTF	19/06/2023	31	475	21/06/2023	24/01/2024	3.485 %
BTF	19/06/2023	51	1,755	21/06/2023	12/06/2024	3.605 %
BTF	26/06/2023	13	2,838	28/06/2023	27/09/2023	3.431 %
BTF	26/06/2023	20	1,941	28/06/2023	15/11/2023	3.532 %
BTF	26/06/2023	30	399	28/06/2023	24/01/2024	3.551 %
BTF	26/06/2023	50	1,816	28/06/2023	12/06/2024	3.623 %
<b>TOTAL BTF</b>			<b>26,597</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **0 €**

### ► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	33,700,019,994.39	37,274,574,175.20
Reverse repos	0.00	0.00

### ► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	20,000,000,000.00	12,983,700,000.00
Loans	0.00	16,666,666.67

Amount of deposits and loans to eurozone money market and supranational agencies	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	0.00

Amounts of deposits and loans in the euro area money market with foreign treasuries	End of month	Average of month
Deposits	0.00	0.00
Loans	0.00	0.00

► **Commercial paper**

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	1,256,666,666.67

► **Swaps:**

*none*

► **Oil hedging contract :**

Coverage start date	End of cover date	Total volume of barrels	Price EUR/Barrel	Total amount EUR
01/01/2024	31/12/2024	448,596.00	66.42	29,795,746.32
01/01/2025	31/12/2025	313,044.00	63.40	19,846,989.60
01/01/2026	31/12/2026	391,380.00	61.19	23,948,542.20

► **Average maturity including swaps**

At 30 June 2023: 8 years and 184 days

► **Inflation base reference available at 1 June 2023**

To OATis: 115.92 (base 2015)

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