

## AFT Monthly Operations Review (euros) September 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	07/09/2023	7,296	11/09/2023	25/05/2033	98.79 %	
OAT	1.25 %	25/05/2023	07/09/2023	2,762	11/09/2023	25/05/2038	75.22 %	
OAT	3.00 %	25/05/2023	07/09/2023	2,479	11/09/2023	25/05/2054	88.85 %	
OAT	2.50 %	24/09/2023	21/09/2023	6,072	25/09/2023	24/09/2026	97.84 %	
OAT	0.75 %	25/05/2023	21/09/2023	3,358	25/09/2023	25/05/2028	89.85 %	
OAT	2.75 %	25/02/2023	21/09/2023	4,135	25/09/2023	25/02/2029	98.09 %	
OATei	0.10 %	01/03/2023	21/09/2023	846	25/09/2023	01/03/2029	97.47 %	1.181610
OATi	0.10 %	01/03/2023	21/09/2023	772	25/09/2023	01/03/2032	96.04 %	1.122090
OATei	0.10 %	25/07/2023	21/09/2023	488	25/09/2023	25/07/2038	90.01 %	1.150590
<b>TOTAL OAT</b>				<b>28,208</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/09/2023	3	700	06/09/2023	27/09/2023	3.501 %
BTF	04/09/2023	13	2,192	06/09/2023	06/12/2023	3.657 %
BTF	04/09/2023	22	1,803	06/09/2023	07/02/2024	3.657 %
BTF	04/09/2023	48	1,998	06/09/2023	07/08/2024	3.609 %
BTF	11/09/2023	11	735	13/09/2023	29/11/2023	3.611 %
BTF	11/09/2023	12	2,397	13/09/2023	06/12/2023	3.696 %
BTF	11/09/2023	21	1,696	13/09/2023	07/02/2024	3.684 %
BTF	11/09/2023	51	2,096	13/09/2023	04/09/2024	3.646 %
BTF	18/09/2023	13	2,499	20/09/2023	20/12/2023	3.830 %
BTF	18/09/2023	20	1,880	20/09/2023	07/02/2024	3.828 %
BTF	18/09/2023	50	2,200	20/09/2023	04/09/2024	3.773 %
BTF	25/09/2023	11	509	27/09/2023	13/12/2023	3.721 %
BTF	25/09/2023	12	3,043	27/09/2023	20/12/2023	3.822 %
BTF	25/09/2023	23	2,351	27/09/2023	06/03/2024	3.824 %
BTF	25/09/2023	49	1,962	27/09/2023	04/09/2024	3.789 %
<b>TOTAL BTF</b>			<b>28,061</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **13,005,000,000 €**

Libellé du contrat	Nominal de l'opération
OAT€i 0,25% 25/07/2024	1,275,000,000
OAT 0,00% 25/02/2024	260,000,000
OAT 0,00% 25/02/2025	200,000,000
OAT 0,00% 25/03/2024	7,630,000,000
OAT 0,50% 25/05/2025	550,000,000
OAT 2,25% 25/05/2024	900,000,000
OAT 1,75% 25/11/2024	2,190,000,000

### ► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	26,649,999,797.53	14,374,844,689.12
Reverse repos	0.00	129,442.27

► **Deposits and loans**

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	16,300,000,000.00	16,233,966,666.67
Loans	0.00	0.00

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	666,666,666.67

► **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	300,000,000.00

► **Swaps:**

*none*

► **Oil hedging contract :**

*none*

► **Average maturity including swaps**

At 30 September 2023: 8 years and 159 days

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

To OATis: 116.75 (base 2015)

To OAT€is: 123.11 (base 2015)

\* Updated on 06 March 2024