

AFT Monthly Operations Review (euros) January 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	2.00 %	25/11/2022	05/01/2023	7,927	09/01/2023	25/11/2032	93.42 %	-
OAT	1.25 %	25/05/2022	05/01/2023	2,321	09/01/2023	25/05/2038	78.44 %	-
OAT	0.75 %	25/05/2022	05/01/2023	3,189	09/01/2023	25/05/2053	56.20 %	-
OAT	1.75 %	25/05/2022	05/01/2023	1,565	09/01/2023	25/05/2066	73.98 %	-
OAT	0.00 %	25/02/2022	19/01/2023	3,768	23/01/2023	25/02/2025	94.85 %	-
OAT	0.75 %	25/02/2022	19/01/2023	3,755	23/01/2023	25/02/2028	92.55 %	-
OAT	0.50 %	25/05/2022	19/01/2023	2,472	23/01/2023	25/05/2029	89.56 %	-
OAT	0.10 %	01/03/2022	19/01/2023	485	23/01/2023	01/03/2032	101.20 %	1.089660
OAT	0.10 %	01/03/2022	19/01/2023	840	23/01/2023	01/03/2029	99.13 %	1.159710
OAT	0.10 %	25/07/2022	19/01/2023	422	23/01/2023	25/07/2036	95.99 %	1.185130
TOTAL OAT				26,744				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/01/2023	12	3,099	04/01/2023	29/03/2023	2.096 %
BTF	02/01/2023	21	1,537	04/01/2023	01/06/2023	2.430 %
BTF	02/01/2023	47	1,947	04/01/2023	29/11/2023	2.824 %
BTF	09/01/2023	13	3,133	11/01/2023	13/04/2023	2.164 %
BTF	09/01/2023	20	1,837	11/01/2023	01/06/2023	2.413 %
BTF	09/01/2023	46	1,920	11/01/2023	29/11/2023	2.795 %
BTF	16/01/2023	12	2,572	18/01/2023	13/04/2023	2.164 %
BTF	16/01/2023	21	430	18/01/2023	14/06/2023	2.435 %
BTF	16/01/2023	23	1,957	18/01/2023	28/06/2023	2.525 %
BTF	16/01/2023	45	2,200	18/01/2023	29/11/2023	2.820 %
BTF	23/01/2023	13	2,998	25/01/2023	26/04/2023	2.285 %
BTF	23/01/2023	22	1,695	25/01/2023	28/06/2023	2.536 %
BTF	23/01/2023	44	1,659	25/01/2023	29/11/2023	2.833 %
BTF	30/01/2023	12	2,941	01/02/2023	26/04/2023	2.330 %
BTF	30/01/2023	21	1,653	01/02/2023	28/06/2023	2.578 %
BTF	30/01/2023	51	2,000	01/02/2023	24/01/2024	2.875 %
TOTAL BTF			33,578			

► Over-the-counter buybacks:

Amount OTC buybacks: 0 €

► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	6,000,000,000.00	4,009,677,419.35
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	225,806,451.61
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	161,290.32

▶ **Swaps:**

none

▶ **Oil hedging contract :**

none

▶ **Average maturity including swaps**

At 31 January 2023: 8 years and 182 days

▶ **Inflation base reference available at 1 January 2023**

To OATis: 113,16 (base 2015)

To OAT€is: 120,79 (base 2015)