

AFT Monthly Operations Review (euros) February 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 | 0.00% | 25/11/2022 | 02/02/2023 | 5,394 | 06/02/2023 | 25/11/2031 | 79.83% | - |
| OAT | 2.00% | 25/11/2022 | 02/02/2023 | 5,946 | 06/02/2023 | 25/11/2032 | 94.18% | - |
| OAT | 0.50% | 25/06/2022 | 02/02/2023 | 2,775 | 06/02/2023 | 25/06/2044 | 61.67% | - |
| OAT | 2.50% | 24/09/2022 | 16/02/2023 | 4,625 | 20/02/2023 | 24/09/2026 | 98.90% | - |
| OAT | 0.75% | 25/02/2022 | 16/02/2023 | 4,256 | 20/02/2023 | 25/02/2028 | 90.72% | - |
| OAT | 2.50% | 25/05/2022 | 16/02/2023 | 2,545 | 20/02/2023 | 25/05/2030 | 98.47% | - |
| OAT | 0.10% | 01/03/2022 | 16/02/2023 | 640 | 20/02/2023 | 01/03/2032 | 99.52% | 1.089970 |
| OAT | 0.10% | 01/03/2022 | 16/02/2023 | 618 | 20/02/2023 | 01/03/2029 | 98.80% | 1.156460 |
| OAT | 0.10% | 25/07/2022 | 16/02/2023 | 492 | 20/02/2023 | 25/07/2038 | 92.66% | 1.126100 |
| TOTAL OAT | | | | 27,291 | | | | |

► Short-term auctions

| Portfolio | Auction date | Term (weeks) | Amount served (€m) | Settlement date | Maturity date | Weighted average rate (%) |
|------------------|--------------|--------------|--------------------|-----------------|---------------|---------------------------|
| BTF | 06/02/2023 | 13 | 2,485 | 08/02/2023 | 11/05/2023 | 2.492% |
| BTF | 06/02/2023 | 20 | 1,296 | 08/02/2023 | 28/06/2023 | 2.573% |
| BTF | 06/02/2023 | 50 | 2,198 | 08/02/2023 | 24/01/2024 | 2.772% |
| BTF | 13/02/2023 | 12 | 2,795 | 15/02/2023 | 11/05/2023 | 2.556% |
| BTF | 13/02/2023 | 23 | 1,799 | 15/02/2023 | 26/07/2023 | 2.802% |
| BTF | 13/02/2023 | 49 | 1,498 | 15/02/2023 | 24/01/2024 | 3.017% |
| BTF | 20/02/2023 | 13 | 3,006 | 22/02/2023 | 24/05/2023 | 2.693% |
| BTF | 20/02/2023 | 22 | 1,398 | 22/02/2023 | 26/07/2023 | 2.906% |
| BTF | 20/02/2023 | 48 | 1,759 | 22/02/2023 | 24/01/2024 | 3.132% |
| BTF | 27/02/2023 | 12 | 2,699 | 01/03/2023 | 24/05/2023 | 2.690% |
| BTF | 27/02/2023 | 21 | 1,397 | 01/03/2023 | 26/07/2023 | 2.928% |
| BTF | 27/02/2023 | 31 | 366 | 01/03/2023 | 04/10/2023 | 3.012% |
| BTF | 27/02/2023 | 51 | 1,799 | 01/03/2023 | 21/02/2024 | 3.240% |
| TOTAL BTF | | | 24,495 | | | |

► Over-the-counter buybacks:

Amount OTC buybacks: 0 €

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|--|--|
| | |
|--|--|

► Deposits and loans

| Amount of deposits and loans to eurozone money market and eurozone State Treasuries | End of month | Average of month |
|---|------------------|------------------|
| Deposits | 7,600,000,000.00 | 4,800,000,000.00 |
| 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 | 0.00 |

▶ **Commercial paper**

| Outstanding commercial paper | End of month | Average of month |
|----------------------------------|--------------|------------------|
| Commercial paper issued by ACOSS | 0.00 | 0.00 |

▶ **Swaps:**

none

▶ **Oil hedging contract :**

none

▶ **Average maturity including swaps**

At 28 February 2023: 8 years and 189 days

▶ **Inflation base reference available at 28 February 2023**

To OATis: 113.53 (base 2015)

To OAT€is: 120.70 (base 2015)