

## AFT Monthly Operations Review (euros) March 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	02/03/2023	5,950	06/03/2023	25/11/2032	90.09 %	-
OAT	1.25 %	25/05/2022	02/03/2023	3,671	06/03/2023	25/05/2034	80.91 %	-
OAT	1.25 %	25/05/2022	02/03/2023	3,314	06/03/2023	25/05/2038	74.08 %	-
OAT	4.00 %	24/04/2022	02/03/2023	1,616	06/03/2023	25/04/2060	110.47 %	-
OAT	2.50 %	24/09/2022	16/03/2023	3,917	20/03/2023	24/09/2026	99.33 %	-
OAT	0.75 %	25/02/2023	16/03/2023	5,416	20/03/2023	25/09/2028	91.29 %	-
OAT	0.00 %	25/11/2022	16/03/2023	5,673	20/03/2023	25/11/2030	81.68 %	-
OAT	0.10 %	01/03/2023	16/03/2023	756	20/03/2023	01/03/2029	99.74 %	1.089090
OATei	0.10 %	01/03/2023	16/03/2023	450	20/03/2023	01/03/2036	97.16 %	1.153390
OATei	0.10 %	25/07/2022	16/03/2023	270	20/03/2023	27/07/1953	90.07 %	1.123110
<b>TOTAL OAT</b>				<b>31,033</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/03/2023	13	2,596	08/03/2023	07/06/2023	2.825 %
BTF	06/03/2023	20	1,398	08/03/2023	26/07/2023	3.022 %
BTF	06/03/2023	38	399	08/03/2023	29/11/2023	3.189 %
BTF	06/03/2023	50	1,770	08/03/2023	21/02/2024	3.358 %
BTF	13/03/2023	12	2,697	13/03/2023	07/06/2023	2.665 %
BTF	13/03/2023	23	1,699	13/03/2023	23/08/2023	2.819 %
BTF	13/03/2023	49	1,599	13/03/2023	21/02/2024	2.891 %
BTF	20/03/2023	12	400	22/03/2023	14/06/2023	2.613 %
BTF	20/03/2023	13	2,495	22/03/2023	21/06/2023	2.730 %
BTF	20/03/2023	22	1,598	22/03/2023	23/08/2023	2.823 %
BTF	20/03/2023	48	1,500	22/03/2023	21/02/2024	2.760 %
BTF	27/03/2023	11	498	29/03/2023	14/06/2023	2.679 %
BTF	27/03/2023	12	3,165	29/03/2023	21/06/2023	2.804 %
BTF	27/03/2023	21	1,642	29/03/2023	23/08/2023	2.946 %
BTF	27/02/2023	51	1,968	29/03/2023	20/03/2024	3.046 %
<b>TOTAL BTF</b>			<b>25,424</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: 0 €

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### ► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	0.00	16,129,036.17
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	8,953,225,806.45
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

► Swaps:

Date d'échéance	Devise	Amount bought in	Amount sold in EUR	Forward exchange rate
13/04/2023	USD	52 349 800,00	48 738 292,52	1.07410

► Oil hedging contract :

*none*

► Average maturity including swaps

At 31 March 2023: 8 years and 196 days

► Inflation base reference available at 1 March 2023

To OATis: 113.42 (base 2015)

To OAT€is: 120.224 (base 2015)