

AFT Monthly Operations Review (euros) April 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 %	25/05/2022	06/04/2023	6,664	12/04/2023	25/05/2033	102.64 %	
OAT	2.50 %	25/05/2022	06/04/2023	2,068	12/04/2023	25/05/2043	91.64 %	
OAT	3.00 %	25/05/2022	06/04/2023	2,268	12/04/2023	25/05/2054	97.69 %	
OAT	2.50 %	24/09/2022	20/04/2023	4,822	24/04/2023	24/09/2026	98.61 %	
OAT	2.75 %	25/02/2023	20/04/2023	4,787	24/04/2023	25/02/2029	99.29 %	
OAT	0.00 %	25/11/2022	20/04/2023	2,055	24/04/2023	25/11/2029	83.20 %	
OATi	0.10 %	01/03/2023	20/04/2023	819	24/04/2023	01/03/2028	100.35 %	1.147340
OATei	0.10 %	25/07/2022	20/04/2023	702	24/04/2023	25/07/2038	92.28 %	1.129130
OATei	0.10 %	25/07/2022	20/04/2023	244	24/04/2023	25/07/2053	86.49 %	1.129130
TOTAL OAT				24,429				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	03/04/2023	13	2,971	05/04/2023	05/07/2023	2.880 %
BTF	03/04/2023	20	1,570	05/04/2023	23/08/2023	2.969 %
BTF	03/04/2023	22	400	05/04/2023	06/09/2023	2.861 %
BTF	03/04/2023	50	2,063	05/04/2023	20/03/2024	3.158 %
BTF	11/04/2023	12	2,596	13/04/2023	05/07/2023	2.901 %
BTF	11/04/2023	23	1,898	13/04/2023	20/09/2023	3.093 %
BTF	11/04/2023	49	1,700	13/04/2023	20/03/2024	3.170 %
BTF	17/04/2023	13	3,225	19/04/2023	19/07/2023	3.055 %
BTF	17/04/2023	22	2,127	19/04/2023	20/09/2023	3.194 %
BTF	17/04/2023	48	2,378	19/04/2023	20/03/2024	3.329 %
BTF	24/04/2023	12	2,918	26/04/2023	19/07/2023	3.055 %
BTF	24/04/2023	21	2,306	26/04/2023	20/09/2023	3.215 %
BTF	24/04/2023	51	2,503	26/04/2023	17/04/2024	3.354 %
TOTAL BTF			28,655			

► Over-the-counter buybacks:

Amount OTC buybacks: **0 €**

► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	7,200,000,000.00	1,028,666,677.46
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	14,750,000,000.00	11,388,333,333.33
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
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▶ Swaps:

Date d'échéance	Devise	Amount bought in	Amount sold in EUR	Forward exchange rate

▶ Oil hedging contract :

none

▶ Average maturity including swaps

At 30 April 2023: 8 years and 181 days

▶ Inflation base reference available at 1 April 2023

To OATis: 113.86 (base 2015)

To OAT€is: 119.96 (base 2015)

*updated on 06 March 2024