

AFT Monthly Operations Review (euros) May 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	04/05/2023	5,075	08/05/2023	25/05/2033	101.46 %	
OAT	1.75 %	25/06/2022	04/05/2023	1,911	08/05/2023	25/06/2039	83.08 %	
OAT	3.00 %	25/05/2022	04/05/2023	2,248	08/05/2023	25/05/2054	93.67 %	
OAT	0.50 %	25/05/2022	04/05/2023	1,513	08/05/2023	25/05/2072	38.75 %	
OAT	2.50 %	24/09/2022	17/05/2023	5,216	22/05/2023	24/09/2026	99.39 %	
OAT	1.00 %	25/05/2022	17/05/2023	2,720	22/05/2023	25/05/2027	93.88 %	
OAT	2.75 %	25/02/2023	17/05/2023	3,060	22/05/2023	25/02/2029	100.38 %	
OATei	0.10 %	01/03/2023	17/05/2023	1,105	22/05/2023	01/03/2029	98.96 %	1.168670
OATei	0.10 %	25/07/2022	17/05/2023	421	22/05/2023	25/07/2036	93.73 %	1.194280
OATei	0.10 %	25/07/2022	17/05/2023	470	22/05/2023	25/07/2053	86.34 %	1.137980
TOTAL OAT				23,739				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/05/2023	13	2,697	04/05/2023	02/08/2023	3.089 %
BTF	02/05/2023	20	2,013	04/05/2023	20/09/2023	3.204 %
BTF	02/05/2023	50	2,250	04/05/2023	17/04/2024	3.254 %
BTF	09/05/2023	12	2,626	11/05/2023	02/08/2023	3.079 %
BTF	09/05/2023	23	1,650	11/05/2023	18/10/2023	3.205 %
BTF	09/05/2023	49	2,092	11/05/2023	17/04/2024	3.215 %
BTF	15/05/2023	13	2,943	17/05/2023	16/08/2023	3.121 %
BTF	15/05/2023	22	1,998	17/05/2023	18/10/2023	3.214 %
BTF	15/05/2023	28	509	17/05/2023	29/11/2023	3.128 %
BTF	15/05/2023	48	1,531	17/05/2023	17/04/2024	3.249 %
BTF	22/05/2023	12	2,732	24/05/2023	16/08/2023	3.115 %
BTF	22/05/2023	21	1,798	24/05/2023	18/10/2023	3.234 %
BTF	22/05/2023	51	2,098	24/05/2023	15/05/2024	3.324 %
BTF	30/05/2023	13	3,076	01/06/2023	30/08/2023	3.201 %
BTF	30/05/2023	14	399	01/06/2023	06/09/2023	3.147 %
BTF	30/05/2023	20	2,149	01/06/2023	18/10/2023	3.274 %
BTF	30/05/2023	50	2,243	01/06/2023	15/05/2024	3.359 %
TOTAL BTF			34,804			

► Over-the-counter buybacks:

Amount OTC buybacks: **0 €**

► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	41,219,998,985.00	33,814,150,634.84
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	4,700,000,000.00	11,059,677,419.35
Loans	0.00	241,935,483.87

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	2,500,000,000.00	193,548,387.10

► Swaps:

Maturity date	Devise	Amount bought in	Amount sold in EUR	Forward exchange rate
15/06/2023	USD	56,831,149	52,102,817.79	1.09075
12/02/2024	USD	143,800,000	131,375,791.41	1.09457
29/02/2024	CHF	35,700,000	37,230,159.56	0.95890
29/02/2024	USD	23,400,000	21,340,629.27	1.09650
02/04/2024	USD	20,000,000	18,289,058.57	1.09355
30/08/2024	USD	300,000,000	272,876,114.24	1.09940

► Oil hedging contract :

none

► Average maturity including swaps

At 31 May 2023: 8 years and 208 days

► Inflation base reference available at 1 May 2023

To OATis: 115.06 (base 2015)

To OAT€is: 120.94 (base 2015)

*Updated on 06 March 2024