

AFT Monthly Operations Review (euros) July 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 %	25/05/2023	06/07/2023	5,952	10/07/2023	25/05/2033	99.67 %	
OAT	2.50 %	25/05/2023	06/07/2023	2,624	10/07/2023	25/05/2043	87.83 %	
OAT	3.00 %	25/05/2023	06/07/2023	2,700	10/07/2023	25/05/2054	92.94 %	
OAT	2.50 %	24/09/2022	20/07/2023	6,168	24/07/2023	24/09/2026	98.36 %	
OAT	0.75 %	24/05/2023	20/07/2023	2,480	24/07/2023	25/05/2028	90.65 %	
OAT	2.75 %	25/02/2023	20/07/2023	3,349	24/07/2023	25/02/2029	99.44 %	
OATei	0.60 %	25/07/2022	20/07/2023	2,816	24/07/2023	25/07/2034	99.44 %	
TOTAL OAT				26,089				1.063030

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	03/07/2023	12	2,596	05/07/2023	27/09/2023	3.439 %
BTF	03/07/2023	23	1,798	05/07/2023	13/12/2023	3.584 %
BTF	03/07/2023	49	2,387	05/07/2023	12/06/2024	3.697 %
BTF	10/07/2023	13	2,400	12/07/2023	11/10/2023	3.556 %
BTF	10/07/2023	22	1,500	12/07/2023	13/12/2023	3.673 %
BTF	10/07/2023	48	1,897	12/07/2023	12/06/2024	3.761 %
BTF	17/07/2023	12	2,712	19/07/2023	11/10/2023	3.584 %
BTF	17/07/2023	21	2,003	19/07/2023	13/12/2023	3.671 %
BTF	17/07/2023	51	2,505	19/07/2023	12/07/2024	3.759 %
BTF	24/07/2023	13	2,697	26/07/2023	25/10/2023	3.613 %
BTF	24/07/2023	20	1,698	26/07/2023	13/12/2023	3.644 %
BTF	24/07/2023	34	398	26/07/2023	20/03/2024	3.616 %
BTF	24/07/2023	50	1,999	26/07/2023	10/07/2024	3.659 %
BTF	31/07/2023	12	2,741	02/08/2023	25/10/2023	3.588 %
BTF	31/07/2023	23	2,174	02/08/2023	10/01/2024	3.634 %
BTF	31/07/2023	49	2,353	02/08/2023	10/07/2024	3.657 %
TOTAL BTF			33,858			

► Over-the-counter buybacks:

Amount OTC buybacks: 450,000,000 €

OATei 0,25% 07/25/2024	450,000,000
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► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	19,548,413,467.00	37,288,528,395.78
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	15,530,000,000.00	17,424,677,451.61
Loans	0.00	16,666,666.67

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
Commercial paper issued by CADES	4,800,000,000.00	1,858,064,516.13

► **Swaps:**

none

► **Oil hedging contract :**

► **Average maturity including swaps**

At 31 July 2023: 8 years and 190 days

► **Inflation base reference available at 1 July 2023**

To OATis: 116.61 (base 2015)

To OAT€is: 122.79 (base 2015)