

## AFT Monthly Operations Review (euros) August 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	03/08/2023	6,429	07/08/2023	25/05/2033	99.23%	
OAT	1.25%	25/05/2023	03/08/2023	2,395	07/08/2023	25/05/2038	75.65%	
OAT	4.00%	25/04/2023	03/08/2023	1,717	07/08/2023	25/04/2060	109.92%	
OAT	2.50%	24/09/2022	17/08/2023	3,835	21/08/2023	24/09/2026	98.20%	
OAT	2.75%	25/02/2023	17/08/2023	3,788	21/08/2023	25/02/2029	98.55%	
OAT	1.50%	25/05/2023	17/08/2023	2,928	21/08/2023	25/05/2031	89.46%	
OATei	1.85%	25/07/2023	17/08/2023	762	21/08/2023	25/07/2027	105.50%	1.312380
OATei	0.10%	25/07/2023	17/08/2023	480	21/08/2023	25/07/2038	90.83%	1.150570
<b>TOTAL OAT</b>				<b>22,334</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/08/2023	13	2,479	09/08/2023	08/11/2023	3.617%
BTF	07/08/2023	22	1,915	09/08/2023	10/01/2024	3.585%
BTF	07/08/2023	48	2,172	09/08/2023	10/07/2024	3.574%
BTF	14/08/2023	8	426	16/08/2023	11/10/2023	3.552%
BTF	14/08/2023	12	2,048	16/08/2023	08/11/2023	3.657%
BTF	14/08/2023	21	1,498	16/08/2023	10/01/2024	3.637%
BTF	14/08/2023	51	2,299	16/08/2023	07/08/2024	3.627%
BTF	21/08/2023	13	2,369	23/08/2023	22/11/2023	3.684%
BTF	21/08/2023	20	1,805	23/08/2023	10/01/2024	3.658%
BTF	21/08/2023	46	599	23/08/2023	10/07/2024	3.602%
BTF	21/08/2023	50	1,954	23/08/2023	07/08/2024	3.639%
BTF	28/08/2023	3	1,023	30/08/2023	20/09/2023	3.494%
BTF	28/08/2023	12	2,197	30/08/2023	22/11/2023	3.664%
BTF	28/08/2023	23	1,702	30/08/2023	07/02/2024	3.671%
BTF	28/08/2023	49	2,089	30/08/2023	07/08/2024	3.631%
<b>TOTAL BTF</b>			<b>26,575</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **4,215,000,000 €**

Libellé du contrat	Nominal de l'opération
OAT€i 0,25% 25/07/2024	950,000,000
OAT 0,00% 25/02/2024	410,000,000
OAT 0,00% 25/03/2024	1,500,000,000
OAT 1,75% 25/11/2024	575,000,000
OAT 2,25% 25/05/2024	780,000,000

### ► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	10,199,999,999.13	13,885,470,397.07
Reverse repos	0.00	129,442.27

### ► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	17,211,010,000.00	16,387,711,612.90
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
Commercial paper issued by CADES	1,800,000,000.00	3,300,000,000.00

► **Swaps:**

*none*

► **Oil hedging contract :**

*none*

► **Average maturity including swaps**

At 31 August 2023: 8 years and 169 days

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

To OATis: 116.54 (base 2015)

To OAT€is: 122.81 (base 2015)

\* Updated 06 March 2024