

AFT Monthly Operations Review (euros) October 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	3.50%	25/11/2022	05/10/2023	8,007	09/10/2023	25/11/2033	99.48%	
OAT	2.50%	25/05/2023	05/10/2023	1,912	09/10/2023	25/05/2043	80.32%	
OAT	3.00%	25/05/2023	05/10/2023	1,871	09/10/2023	25/05/2054	81.60%	
OAT	2.50%	24/09/2023	19/10/2023	5,003	23/10/2023	24/09/2026	97.76%	
OAT	2.75%	25/10/2022	19/10/2023	3,013	23/10/2023	25/10/2027	98.17%	
OAT	2.75%	25/02/2023	19/10/2023	3,887	23/10/2023	25/02/2029	97.35%	
OAT	2.50%	25/05/2023	19/10/2023	2,165	23/10/2023	25/05/2030	95.32%	
OATi	0.10%	01/03/2023	19/10/2023	682	23/10/2023	01/03/2036	87.52%	1.127070
OATei	0.10%	01/03/2023	19/10/2023	836	23/10/2023	01/03/2026	98.69%	1.174380
OATei	0.10%	01/03/2023	19/10/2023	674	23/10/2023	01/03/2029	96.66%	1.186000
TOTAL OAT				28,050				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/10/2023	7	600	04/10/2023	22/11/2023	3.71%
BTF	02/10/2023	13	3,132	04/10/2023	04/01/2024	3.77%
BTF	02/10/2023	22	1,830	04/10/2023	06/03/2024	3.83%
BTF	02/10/2023	48	1,597	04/10/2023	04/09/2024	3.79%
BTF	09/10/2023	8	485	11/10/2023	06/12/2023	3.73%
BTF	09/10/2023	12	3,083	11/10/2023	04/01/2024	3.76%
BTF	09/10/2023	21	1,782	11/10/2023	06/03/2024	3.83%
BTF	09/10/2023	51	1,627	11/10/2023	02/10/2024	3.75%
BTF	16/10/2023	3	599	18/10/2023	08/11/2023	3.75%
BTF	16/10/2023	13	2,998	18/10/2023	17/01/2024	3.79%
BTF	16/10/2023	20	1,797	18/10/2023	06/03/2024	3.82%
BTF	16/10/2023	50	1,398	18/10/2023	02/10/2024	3.78%
BTF	23/10/2023	12	3,263	25/10/2023	17/01/2024	3.79%
BTF	23/10/2023	23	1,843	25/10/2023	04/04/2024	3.82%
BTF	23/10/2023	33	617	25/10/2023	12/06/2024	3.79%
BTF	23/10/2023	49	1,597	25/10/2023	02/10/2024	3.77%
BTF	30/10/2023	7	539	01/11/2023	20/12/2023	3.74%
BTF	30/10/2023	13	2,850	01/11/2023	31/01/2024	3.78%
BTF	30/10/2023	22	1,596	01/11/2023	04/04/2024	3.80%
BTF	30/10/2023	48	1,595	01/11/2023	02/10/2024	3.71%
TOTAL BTF			34,828			

► Over-the-counter buybacks:

Amount OTC buybacks: **2,570,000,000 €**

Name of the contract	Nominal transaction
OAT 0.00% 25/02/2025	750,000,000
OAT 0.00% 25/03/2025	200,000,000
OAT 0.50% 25/05/2025	1,620,000,000

► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	19,747,827,800.42	25,690,352,463.05
Reverse repos	1,999,996.13	258,139.25

► **Deposits and loans**

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	13,620,000,000.00	17,109,709,677.42
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	80,645,161.29

► **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	0.00	0.00

► **Swaps:**

none

► **Oil hedging contract :**

none

► **Average maturity including swaps**

At 31 October 2023: 8 years and 189 days

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

To OATis: 116.81 (base 2015)

To OAT€is: 122.98 (base 2015)