

## AFT Monthly Operations Review (euros) December 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	2.75%	25/10/2023	07/12/2023	988	11/12/2023	25/10/2027	101.08%	1.192080
OAT	0.00%	25/05/2023	07/12/2023	1,318	11/12/2023	25/05/2032	80.56%	
OAT	1.25%	25/05/2023	07/12/2023	2,010	11/12/2023	25/05/2034	86.50%	
OATei	0.10%	01/03/2023	07/12/2023	680	11/12/2023	01/03/2029	98.24%	
<b>TOTAL OAT</b>				<b>4,996</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/12/2023	12	3,079	06/12/2023	28/02/2024	3.77%
BTF	04/12/2023	21	2,372	06/12/2023	02/05/2024	3.74%
BTF	04/12/2023	31	656	06/12/2023	10/07/2024	3.55%
BTF	04/12/2023	51	2,504	06/12/2023	27/11/2024	3.39%
BTF	11/12/2023	13	3,097	13/12/2023	13/03/2024	3.78%
BTF	11/12/2023	14	399	13/12/2023	20/03/2024	3.73%
BTF	11/12/2023	20	1,796	13/12/2023	02/05/2024	3.74%
BTF	11/12/2023	50	1,375	13/12/2023	27/11/2024	3.42%
BTF	18/12/2023	12	1,578	20/12/2023	13/03/2024	3.73%
BTF	18/12/2023	23	1,194	20/12/2023	29/05/2024	3.69%
BTF	18/12/2023	49	713	20/12/2023	27/11/2024	3.33%
<b>TOTAL BTF</b>			<b>18,763</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **1,966,000,000 €**

OAT 0,00% 25/02/2025	1,616,000,000
OAT 0,00% 25/03/2025	100,000,000
OAT 0,50% 25/05/2025	50,000,000
OAT 1,00% 25/11/2025	200,000,000

### ► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	4,000,000,000.00	3,320,590,036.42
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	17,940,000,000.00	15,006,032,258.06
Loans	0.00	6,451,645.17

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	580,645,193.55

Amounts of deposits and loans in the euro area money market with foreign treasuries	End of month	Average of month

Deposits	0.00	290,322,612.90
Loans	0.00	516,129,129.03

► **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:**

Maturity date	Devise	Montant acheté en devise	Montant vendu en EUR	Taux de change à terme
03/03/2025	USD	50,000,000	45,330,915.68	1.10300
02/03/2026	USD	50,000,000	44,567,251.98	1.12190
01/03/2027	USD	50,000,000	43,909,721.61	1.13870

► **Oil hedging contract :**

*none*

► **Average maturity including swaps**

At 31 December 2023: 8 years and 168 days

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

To OATis: 117,37 (base 2015)

To OAT€is: 124,06 (base 2015)