

AFT Monthly Operations Review (euros) November 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	02/11/2023	6,328	06/11/2023	25/11/2033	101.53%	
OAT	0.50%	25/06/2023	02/11/2023	3,037	06/11/2023	25/06/2044	53.68%	
OAT	3.00%	25/05/2023	02/11/2023	2,835	06/11/2023	25/05/2054	83.77%	
OAT	0.50%	25/05/2023	02/11/2023	1,553	06/11/2023	25/05/2072	32.01%	
OAT	2.50%	24/09/2023	16/11/2023	3,689	20/11/2023	24/09/2026	98.70%	
OAT	0.75%	25/02/2023	16/11/2023	3,109	20/11/2023	25/02/2028	91.54%	
OAT	2.75%	25/02/2023	16/11/2023	4,555	20/11/2023	25/02/2029	99.20%	
OATei	0.10%	01/03/2023	16/11/2023	702	20/11/2023	01/03/2029	96.92%	1.190330
OATei	0.10%	25/07/2023	16/11/2023	924	20/11/2023	25/07/2036	89.42%	1.216420
OATei	0.10%	25/07/2023	16/11/2023	267	20/11/2023	25/07/2053	76.68%	1.159080
TOTAL OAT				26,999				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/11/2023	12	2,707	08/11/2023	31/01/2024	3.80%
BTF	06/11/2023	21	1,848	08/11/2023	04/04/2024	3.80%
BTF	06/11/2023	23	700	08/11/2023	17/04/2024	3.76%
BTF	06/11/2023	51	2,081	08/11/2023	30/10/2024	3.68%
BTF	13/11/2023	13	2,866	15/11/2023	14/02/2024	3.80%
BTF	13/11/2023	20	1,741	15/11/2023	04/04/2024	3.80%
BTF	13/11/2023	38	361	15/11/2023	07/08/2024	3.69%
BTF	13/11/2023	50	2,252	15/11/2023	30/10/2024	3.67%
BTF	20/11/2023	12	3,189	22/11/2023	14/02/2024	3.97%
BTF	20/11/2023	23	1,947	22/11/2023	02/05/2024	3.79%
BTF	20/11/2023	49	2,175	22/11/2023	30/10/2024	3.65%
BTF	27/11/2023	5	406	29/11/2023	04/01/2024	3.64%
BTF	27/11/2023	13	2,996	29/11/2023	28/02/2024	3.79%
BTF	27/11/2023	22	1,699	29/11/2023	02/05/2024	3.78%
BTF	27/11/2023	48	1,938	29/11/2023	30/10/2024	3.66%
TOTAL BTF			28,906			

► Over-the-counter buybacks:

Amount OTC buybacks: **10,888,000,000 €**

OAT€i 0,25% 25/07/2024	600,000,000
OAT 0,00% 25/02/2025	7,715,000,000
OAT 0,00% 25/03/2025	400,000,000
OAT 0,50% 25/05/2025	1,475,000,000
OAT 6,00% 25/10/2025	698,000,000

► Repos

Repos outstanding	End of month	Average of month
Repos (marketview)	8,934,121,112.63	16,736,801,806.00
Reverse repos	0.00	199,769.37

► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	13,026,000,000.00	16,287,466,666.67

Loans	0.00	0.00
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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	0.00	0.00

► **Swaps:**

none

► **Oil hedging contract :**

none

► **Average maturity including swaps**

At 30 November 2023: 8 years and 196 days

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

To OATis: 118 (base 2015)

To OAT€is: 123.66 (base 2015)