

AFT Monthly Operations Review (euros) September 2022

► 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	1.50%	25/05/2022	01/09/2022	5,720	05/09/2022	25/05/2031	96.49%	-
OAT	2.00%	25/11/2021	01/09/2022	4,540	05/09/2022	25/11/2032	98.07%	-
OAT	1.25%	25/05/2022	01/09/2022	2,244	05/09/2022	25/05/2038	83.64%	-
OAT	0.00%	25/02/2022	15/09/2022	2,699	19/09/2022	25/02/2027	92.22%	-
OAT	0.75%	25/02/2022	15/09/2022	4,524	19/09/2022	25/02/2028	93.82%	-
OAT	0.00%	25/11/2021	15/09/2022	2,775	19/09/2022	25/11/2029	86.71%	-
OATi	0.10%	01/03/2022	15/09/2022	655	19/09/2022	01/03/2025	103.11%	1.121280
OATei	0.10%	25/07/2022	15/09/2022	549	19/09/2022	25/07/2038	99.27%	1.092330
OATei	0.10%	25/07/2022	15/09/2022	238	19/09/2022	25/07/2053	99.38%	1.092330
TOTAL OAT				23,944				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/09/2022	13	3,000	07/09/2022	07/12/2022	0.04%
BTF	05/09/2022	22	1,176	07/09/2022	08/02/2023	0.16%
BTF	05/09/2022	40	380	07/09/2022	14/06/2023	0.47%
BTF	05/09/2022	48	1,299	07/09/2022	09/08/2023	0.75%
BTF	12/09/2022	12	3,038	14/09/2022	07/12/2022	0.65%
BTF	12/09/2022	21	1,670	14/09/2022	08/02/2023	0.75%
BTF	12/09/2022	51	1,498	14/09/2022	06/09/2023	1.45%
BTF	19/09/2022	11	2,695	21/09/2022	07/12/2022	0.69%
BTF	19/09/2022	20	1,529	21/09/2022	08/02/2023	0.89%
BTF	19/09/2022	50	1,102	21/09/2022	06/09/2023	1.80%
BTF	26/09/2022	14	2,900	28/09/2022	04/01/2023	0.68%
BTF	26/09/2022	23	1,941	28/09/2022	08/03/2023	1.32%
BTF	26/09/2022	49	1,465	28/09/2022	06/09/2023	1.86%
TOTAL BTF			23,693			

► Over-the-counter buybacks:

Amount OTC buybacks: **7,100,000,000 €**

OAT 0.00% 25/03/2023	6,060,000,000
OAT 8.50% 25/04/2023	125,000,000
OAT 1.75% 25/05/2023	915,000,000

► OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Syndication date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	2.50%	25/05/2022	06/09/2022	5,000,000,000	13/09/2022	25/05/2043	98.47%	-

► Repos

Repos outstanding	End of month	Average of month	Weighted average price	Indexation coefficient
Repos	-	-	-	-
Reverse Repos	-	-	-	-

► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	10,200,000,000.00	7,140,000,000.00
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	1,000,000,000.00	33,333,333.33
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

► **Swaps:**

none

► **Oil hedging contract :**

none

► **Average maturity including swaps**

At 30 September 2022: 8 years and 190 days

► **Inflation base reference available at 1 September 2022**

To OATis: 111.80 (base 2015)

To OAT€is: 116.70 (base 2015)