

AFT Monthly Operations Review (euros) November 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	2.00%	25/11/2021	03/11/2022	5,058	07/11/2022	25/11/2032	93.43%	-
OAT	1.25%	25/05/2022	03/11/2022	2,640	07/11/2022	25/05/2036	80.77%	-
OAT	0.75%	25/05/2022	03/11/2022	2,300	07/11/2022	25/05/2053	55.34%	-
OAT	0.75%	25/02/2022	17/11/2022	4,084	21/11/2022	25/02/2028	92.84%	-
OAT	0.75%	25/11/2021	17/11/2022	2,285	21/11/2022	25/11/2028	91.89%	-
OAT	0.50%	25/05/2022	17/11/2022	1,630	21/11/2022	25/05/2029	89.77%	-
OATei	0.10%	25/07/2022	17/11/2022	837	21/11/2022	25/07/2031	101.73%	1.129020
OATei	3.15%	25/07/2022	17/11/2022	462	21/11/2022	25/07/2032	131.08%	1.462390
OATei	0.10%	25/07/2022	17/11/2022	228	21/11/2022	25/07/2047	94.67%	1.180510
TOTAL OAT				19,524				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/11/2022	12	3,026	09/11/2022	01/02/2023	1.30%
BTF	07/11/2022	21	1,356	09/11/2022	05/04/2023	1.73%
BTF	07/11/2022	39	499	09/11/2022	09/08/2023	2.13%
BTF	07/11/2022	51	1,597	09/11/2022	01/11/2023	2.34%
BTF	14/11/2022	13	3,097	16/11/2022	15/02/2023	1.43%
BTF	14/11/2022	20	1,499	16/11/2022	05/04/2023	1.76%
BTF	14/11/2022	50	1,728	16/11/2022	01/11/2023	2.37%
BTF	21/11/2022	12	3,199	23/11/2022	15/02/2023	1.34%
BTF	21/11/2022	23	1,499	23/11/2022	04/05/2023	1.84%
BTF	21/11/2022	49	1,475	23/11/2022	01/11/2023	2.28%
BTF	28/11/2022	13	3,499	30/11/2022	01/03/2023	1.50%
BTF	28/11/2022	22	1,356	30/11/2022	04/05/2023	1.93%
BTF	28/11/2022	48	1,685	30/11/2022	01/11/2023	2.35%
TOTAL BTF			25,515			

► Over-the-counter buybacks:

Amount OTC buybacks:	6,000,000,000 €
OAT 1,75 % 25/05/2023	4,852,000,000
OAT 0,00% 25/03/2023	1,148,000,000

► Deposits and loans

Amount of deposits and loans to eurozone money market and eurozone State Treasuries	End of month	Average of month
Deposits	6,400,000,000.00	2,050,000,000.00
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	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

► **Swaps:**

none

► **Oil hedging contract :**

Coverage start date	Coverage end date	Total volume of barrels	Execution price EUR/Barrel	EUR Total amount
01/01/2023	31/12/2023	1 826 880	79.63	145 474 454,40
01/01/2024	31/12/2024	1 377 156	74.27	102 281 376,12
01/01/2025	31/12/2025	500 352	70.92	35 484 963,84

► **Average maturity including swaps**

At 30 November 2022: 8 years and 203 days

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

To OATis: 112,63 (base 2015)

To OAT€is: 117,55 (base 2015)

