

AFT Monthly Operations Review (euros) March 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	0.00 %	25/05/2021	03/03/2022	7,734	07/03/2022	25/05/2032	94.84 %	
OAT	3.25 %	25/05/2021	03/03/2022	2,442	07/03/2022	25/05/2045	146.45 %	
OAT	0.75 %	25/05/2021	03/03/2022	2,330	07/03/2022	25/05/2053	88.83 %	
OAT	0.50 %	25/05/2021	17/03/2022	3,423	21/03/2022	25/05/2026	101.25 %	
OAT	0.00 %	25/02/2022	17/03/2022	4,952	21/03/2022	25/02/2027	98.46 %	
OAT	0.50 %	25/05/2021	17/03/2022	4,129	21/03/2022	25/05/2029	99.98 %	
OATei	0.10 %	25/07/2021	17/03/2022	955	21/03/2022	25/07/2031	117.21 %	1.049690
OATei	0.10 %	25/07/2021	17/03/2022	691	21/03/2022	25/07/2036	120.36 %	1.081630
OATei	0.10 %	25/07/2021	17/03/2022	217	21/03/2022	25/07/2053	139.84 %	1.030640
TOTAL OAT				26,873				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/03/2022	13	3,660	09/03/2022	09/06/2022	-0.755 %
BTF	07/03/2022	20	1,140	09/03/2022	27/07/2022	-0.740 %
BTF	07/03/2022	30	475	09/03/2022	05/10/2022	-0.721 %
BTF	07/03/2022	50	1,436	09/03/2022	22/02/2023	-0.640 %
BTF	14/03/2022	12	2,898	16/03/2022	09/06/2022	-0.722 %
BTF	14/03/2022	23	1,697	16/03/2022	24/08/2022	-0.706 %
BTF	14/03/2022	49	1,287	16/03/2022	22/02/2023	-0.563 %
BTF	21/03/2022	13	3,183	23/03/2022	22/06/2022	-0.661 %
BTF	21/03/2022	20	415	23/03/2022	10/08/2022	-0.667 %
BTF	21/03/2022	22	1,128	23/03/2022	24/08/2022	-0.625 %
BTF	21/03/2022	48	1,597	23/03/2022	22/02/2023	-0.561 %
BTF	28/03/2022	12	2,896	30/03/2022	25/06/2022	-0.650 %
BTF	28/03/2022	21	1,199	30/03/2022	24/08/2022	-0.616 %
BTF	28/03/2022	35	400	30/03/2022	30/11/2022	-0.578 %
BTF	28/03/2022	51	1,298	30/03/2022	22/02/2023	-0.472 %
TOTAL BTF			24,709			

► Over-the-counter buybacks:

Amount OTC buybacks: **1,905,000,000 €**

OAT 0,00% 25/02/2023	1,410,000,000
OAT 0,00% 25/03/2023	430,000,000
OAT 8,50% 25/04/2023	65,000,000

► OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Syndication date	Amount served (€m)	Settlement date	Maturity date
-	-	-	-	-	-	-

► 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	8,900,000,000	8,370,967,742
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

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	0.00	0.00

► **Swaps:**

Maturity date	Amount bought in USD	Amount sold in EUR	Forward exchange rate
-	-	-	-

► **Oil hedging contract :**

none

► **Average maturity including swaps**

At 31 March 2022: 8 years and 141

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

To OATis: 107.03 (base 2015)

To OAT€is: 109.97 (base 2015)