

AFT Monthly Operations Review (euros) June 2021

► 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 %	25/11/2020	3/06/2021	7 874	7/06/2021	25/11/2031	98,30 %	
OAT	0,50 %	25/06/2020	3/06/2021	2 280	7/06/2021	25/06/2044	94,91 %	
OAT	4,00 %	25/04/2021	3/06/2021	2 057	7/06/2021	25/04/2055	187,79 %	
OAT	0,50 %	25/05/2021	3/06/2021	1 537	7/06/2021	25/05/2072	76,22 %	
OAT	0,50 %	25/05/2021	17/06/2021	3 134	21/06/2021	25/05/2025	104,01 %	
OAT	0,00 %	25/02/2021	17/06/2021	3 150	21/06/2021	25/02/2027	101,75 %	
OAT	0,75 %	25/05/2021	17/06/2021	1 880	21/06/2021	25/05/2028	106,71 %	
OAT	0,50 %	25/05/2021	17/06/2021	2 018	21/06/2021	25/05/2029	104,75 %	
OATi	0,10 %	1/03/2021	17/06/2021	787	21/06/2021	1/03/2025	106,29 %	1,050960
OATei	0,10 %	25/07/2020	17/06/2021	897	21/06/2021	25/07/2031	114,81 %	1,014510
OATei	0,10 %	25/07/2020	17/06/2021	751	21/06/2021	25/07/2047	124,84 %	1,060780
TOTAL OAT				26 365				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/06/21	12	2 843	09/06/21	01/09/21	-0,643 %
BTF	07/06/21	23	1 898	09/06/21	17/11/21	-0,641 %
BTF	07/06/21	49	2 263	09/06/21	18/05/22	-0,636 %
BTF	14/06/21	13	2 797	16/06/21	15/09/21	-0,656 %
BTF	14/06/21	22	1 693	16/06/21	17/11/21	-0,649 %
BTF	14/06/21	40	409	16/06/21	23/03/22	-0,646 %
BTF	14/06/21	48	1 597	16/06/21	18/05/22	-0,647 %
BTF	21/06/2021	12	3 100	23/06/21	15/09/21	-0,646 %
BTF	21/06/2022	21	1 691	23/06/21	17/11/21	-0,646 %
BTF	21/06/2023	51	1 699	23/06/21	15/06/22	-0,646 %
BTF	28/06/2021	13	2 595	30/06/21	29/09/21	-0,651 %
BTF	28/06/2022	20	1 595	30/06/21	17/11/21	-0,650 %
BTF	28/06/2023	50	1 798	30/06/21	15/06/22	-0,648 %
TOTAL BTF			25 978			

► Over-the-counter buybacks:

Amount OTC buybacks: **2 543 000 000 €**

OAT 0,00% 25/02/2023	1 050 000 000
OAT 3,00% 25/04/2022	700 000 000
OAT 0,00% 25/05/2022	643 000 000
OAT 0,00% 25/02/2022	150 000 000

► Repos

Repos outstanding	End of month	Average of month
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	8 000 000 000,00	7 600 000 000,00
Loans	-	-
Amount of deposits and loans to eurozone money market and supranational agencies	End of month	Average of month
Deposits	800 000 000,00	80 000 000,00
Loans	-	-

► **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	Maturity date
-	-	-	-	-

► **Oil hedging contract :**

none

► **Average maturity including swaps**

At 31 June 2021: 8 years and 181 days

► **Inflation base reference available at 1 January 2021**

To OATis: 104.89 (base 2015)

To OAT€is: 106.09 (base 2015)