

## AFT Monthly Operations Review (euros) June 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%	25/05/2022	02/06/2022	6,114	06/06/2022	25/05/2032	84.34%	-
OAT	1.25%	25/05/2022	02/06/2022	2,588	06/06/2022	25/05/2036	91.15%	-
OAT	0.75%	25/05/2022	02/06/2022	1,797	06/06/2022	25/05/2052	67.16%	-
OAT	0.00%	25/02/2022	16/06/2022	2,955	20/06/2022	25/02/2025	95.86%	-
OAT	0.75%	25/02/2022	16/06/2022	4,545	20/06/2022	25/02/2028	93.30%	-
OAT	0.75%	25/11/2021	16/06/2022	4,153	20/06/2022	25/11/2028	92.49%	-
OAT	0.50%	25/05/2022	16/06/2022	2,730	20/06/2022	25/05/2029	90.28%	-
OATei	1.85%	25/07/2021	16/06/2022	861	20/06/2022	25/07/2027	113.78%	1.222050
OATi	0.10%	01/03/2022	16/06/2022	355	20/06/2022	01/03/2036	98.50%	1.053840
OATei	1.80%	25/07/2021	16/06/2022	649	20/06/2022	25/07/2040	124.80%	1.309240
<b>TOTAL OAT</b>				<b>26,747</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/06/2022	12	3,695	09/06/22	31/08/22	-0.55%
BTF	07/06/2022	23	1,497	09/06/22	16/11/22	-0.29%
BTF	07/06/2022	49	899	09/06/22	17/05/23	0.24%
BTF	13/06/2022	13	3,599	15/06/22	14/09/22	-0.46%
BTF	13/06/2022	22	1,399	15/06/22	16/11/22	-0.18%
BTF	13/06/2022	48	899	15/06/22	17/05/23	0.53%
BTF	20/06/2022	12	3,163	22/06/22	14/09/22	-0.46%
BTF	20/06/2022	21	1,392	22/06/22	16/11/22	-0.10%
BTF	20/06/2022	39	569	22/06/22	22/03/23	0.31%
BTF	20/06/2022	51	1,317	22/06/22	14/06/23	0.71%
BTF	27/06/2022	13	3,012	29/06/22	28/09/22	-0.39%
BTF	27/06/2022	20	996	29/06/22	16/11/22	-0.16%
BTF	27/06/2022	46	918	29/06/22	17/05/23	0.46%
BTF	27/06/2022	50	899	29/06/22	14/06/23	0.61%
<b>TOTAL BTF</b>			<b>24,254</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **560,000,000 €**

OAT 0,00% 25/03/2023	125,000,000
OAT 1,75% 25/05/2023	435,000,000

### ► OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Syndication date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OATei	0.10 %	25/07/2021	25/05/2022	4,000	<b>01/06/2022</b>	25/07/2038	108.62%	1.06747

### ► 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	8,100,000,000	7,311,666,667
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:***none***► Oil hedging contract :***none***► Average maturity including swaps**

At 31 June 2022: 8 years and 196

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

To OATis: 109.7 (base 2015)

To OAT€is: 114.12 (base 2015)