

## AFT Monthly Operations Review (euros) July 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	01/07/2021	3 085	05/07/2021	25/11/2030	99,71 %	
OAT	0,00 %	25/11/2020	01/07/2021	5 420	05/07/2021	25/11/2031	98,66 %	
OAT	1,25 %	25/05/2021	01/07/2021	2 635	05/07/2021	25/05/2036	111,98 %	
OAT	0,50 %	25/05/2021	01/07/2021	2 607	05/07/2021	25/05/2040	97,95 %	
OAT	0,00 %	25/02/2021	15/07/2021	5 245	19/07/2021	25/02/2024	101,65 %	
OAT	0,00 %	25/02/2021	15/07/2021	3 349	19/07/2021	25/02/2026	102,45 %	
OAT	2,75 %	25/10/2020	15/07/2021	2 373	19/07/2021	25/10/2027	120,15 %	
OAT	0,75 %	25/11/2020	15/07/2021	2 153	19/07/2021	25/11/2028	107,84 %	
OATei	0,10 %	25/07/2020	15/07/2021	1 193	19/07/2021	25/07/2031	116,61 %	1,017960
OATei	0,10 %	25/07/2020	15/07/2021	948	19/07/2021	25/07/2036	121,79 %	1,048940
<b>TOTAL OAT</b>				<b>29 008</b>				

### ► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/07/2021	12	2 425	07/07/21	29/09/21	-0,648 %
BTF	05/07/2021	15	532	07/07/21	20/10/21	-0,664 %
BTF	05/07/2021	23	1 598	07/07/21	15/12/21	-0,643 %
BTF	05/07/2021	49	1 696	07/07/21	15/06/22	-0,640 %
BTF	12/07/2021	13	2 893	14/07/21	13/10/21	-0,647 %
BTF	12/07/2021	22	1 597	14/07/21	15/12/21	-0,641 %
BTF	12/07/2021	48	1 795	14/07/21	15/06/22	-0,637 %
BTF	19/07/2021	12	2 875	21/07/21	13/10/21	-0,651 %
BTF	19/07/2021	21	1 297	21/07/21	15/12/21	-0,640 %
BTF	19/07/2021	51	1 997	21/07/21	13/07/22	-0,638 %
BTF	26/07/2021	13	2 794	28/07/21	27/10/21	-0,646 %
BTF	26/07/2021	16	799	28/07/21	17/11/21	-0,684 %
BTF	26/07/2021	20	796	28/07/21	15/12/21	-0,642 %
BTF	26/07/2021	50	1 542	28/07/21	13/07/22	-0,641 %
<b>TOTAL BTF</b>			<b>24 636</b>			

### ► Over-the-counter buybacks:

Amount OTC buybacks: **457 000 000 €**

OAT X 8,25% 25/04/2022	208 000 000
OAT 2,25% 25/10/2022	130 000 000
OAT 0,00% 25/05/2022	119 000 000

### ► OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Syndication date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	0,75 %	25 May 2021	06 July 2021	5 000	13 July 2021	25 May 2053	95,90%	-
<b>TOTAL OAT</b>				<b>5 000</b>				

**► 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	7 500 000 000,00	7 545 161 290,32
Loans	-	-
Amount of deposits and loans to eurozone money market and supranational agencies	End of month	Average of month
Deposits	0,00	387 096 774,19
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 July 2021: 8 years and 187 days

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

To OATis: 105,00 (base 2015)

To OAT€is: 106.09 (base 2015)