

AFT Monthly Operations Review (euros) September 2019



**AGENCE
FRANCE TRÉSOR**

► **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	0.50%	25/05/2019	05/09/2019	3,945	09/09/2019	25/05/2029	108.47%	-
OAT	1.25%	25/05/2019	05/09/2019	1,513	09/09/2019	25/05/2034	118.91%	-
OAT	1.75%	25/06/2019	05/09/2019	1,676	09/09/2019	25/06/2039	130.35%	-
OAT	1.50%	25/05/2019	05/09/2019	3,005	09/09/2019	25/05/2050	127.72%	-
OAT	1.75%	25/05/2019	19/09/2019	3,582	23/09/2019	25/05/2023	109.00%	-
OAT	0.00%	25/03/2019	19/09/2019	3,946	23/09/2019	25/03/2025	102.81%	-
OAT	3.50%	25/04/2019	19/09/2019	1,728	23/09/2019	25/04/2026	126.72%	-
OATi	0.10%	01/03/2019	19/09/2019	474	23/09/2019	01/03/2028	110.40%	1.039240
OATei	0.10%	01/03/2019	19/09/2019	1,172	23/09/2019	01/03/2029	112.65%	1.006490
OATei	0.10%	25/07/2019	19/09/2019	532	23/09/2019	25/07/2036	118.23%	1.028560
TOTAL OAT				21,573				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/09/2019	12	2,702	04/09/2019	27/11/2019	-0.614%
BTF	02/09/2019	23	1,225	04/09/2019	12/02/2020	-0.707%
BTF	02/09/2019	49	1,402	04/09/2019	12/08/2020	-0.742%
BTF	09/09/2019	13	2,497	11/09/2019	11/12/2019	-0.609%
BTF	09/09/2019	22	1,095	11/09/2019	12/02/2020	-0.699%
BTF	09/09/2019	48	1,197	11/09/2019	12/08/2020	-0.729%
BTF	16/09/2019	12	2,397	18/09/2019	11/12/2019	-0.573%
BTF	16/09/2019	21	975	18/09/2019	12/02/2020	-0.624%
BTF	16/09/2019	51	1,000	18/09/2019	09/09/2020	-0.624%
BTF	23/09/2019	8	397	25/09/2019	20/11/2019	-0.596%
BTF	23/09/2019	10	2,578	25/09/2019	04/12/2019	-0.567%
BTF	23/09/2019	20	889	25/09/2019	12/02/2020	-0.591%
BTF	23/09/2019	50	833	25/09/2019	09/09/2020	-0.609%
BTF	30/09/2019	9	2,022	02/10/2019	04/12/2019	-0.588%
BTF	30/09/2019	10	708	02/10/2019	11/12/2019	-0.647%
BTF	30/09/2019	23	1,290	02/10/2019	11/03/2020	-0.614%
BTF	30/09/2019	49	1,057	02/10/2019	09/09/2020	-0.632%
TOTAL BTF			24,264			

► Over-the-counter buybacks:
Amount OTC buybacks: 980,000,000 €

OAT 0.00% 25 February 2021 **300,000,000 €**

OAT 3.75 % 25 April 2021 **323,000,000 €**

OAT 0.00 % 25 May 2021 **357,000,000 €**
► Repos

Repos outstanding	End of month	Average of month
Repos	-	-
Reverse Repos	-	-

► Deposits and loans

Amount of deposits and loans to money market and eurozone State Treasuries and supranational agencies	End of month	Average of month
Deposits	12,890,000,000.00	9,362,000,000.00
Loans	-	-

► Commercial paper

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	5,100,000,000.00	170,000,000.00

► Swaps

Negotiated amount: 0 €

► Average maturity including swaps

At 30 September 2019: 7 years and 344 days

► Inflation base reference available at 1 September 2019

To OATis: 104.12 (base 2015)

To OAT€is: 105.15 (base 2015)