

AFT Monthly Operations Review (euros) October 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	0.00%	25/11/2018	3 octobre 2019	7142	07/10/2019	25/11/2029	102.48%	-
OAT	1.50%	25/05/2019	3 octobre 2019	3038	07/10/2019	25/05/2050	126.85%	-
OAT	4.00%	25/04/2019	3 octobre 2019	1657	07/10/2019	25/04/2055	208.33%	-
OAT	0.00%	25/02/2019	17 octobre 2019	2645	21/10/2019	25/02/2022	101.51%	-
OAT	0.00%	25/03/2019	17 octobre 2019	4110	21/10/2019	25/03/2025	102.37%	-
OAT	0.50%	25/05/2019	17 octobre 2019	2276	21/10/2019	25/05/2026	105.81%	-
OATei	0.25%	25/07/2019	17 octobre 2019	563	21/10/2019	25/07/2024	107.97%	1.061910
OATi	0.10%	01/03/2019	17 octobre 2019	251	21/10/2019	01/03/2025	106.63%	1.043580
OATi	3.40%	25/07/2019	17 octobre 2019	451	21/10/2019	25/07/2029	145.70%	1.305210
TOTAL OAT				22,133				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/10/2019	13	2,696	09/10/2019	08/01/2020	-0.639%
BTF	07/10/2019	22	1,085	09/10/2019	11/03/2020	-0.627%
BTF	07/10/2019	48	1,197	09/10/2019	09/09/2020	-0.628%
BTF	14/10/2019	12	2,496	16/10/2019	08/01/2020	-0.604%
BTF	14/10/2019	21	880	16/10/2019	11/03/2020	-0.599%
BTF	14/10/2019	51	1,098	16/10/2019	07/10/2020	-0.593%
BTF	21/10/2019	13	3,035	23/10/2019	22/01/2020	-0.600%
BTF	21/10/2019	20	1,225	23/10/2019	11/03/2020	-0.615%
BTF	21/10/2019	50	1,573	23/10/2019	07/10/2020	-0.612%
BTF	28/10/2019	12	2,498	30/10/2019	22/01/2020	-0.682%
BTF	28/10/2019	23	1,097	30/10/2019	08/04/2020	-0.645%
BTF	28/10/2019	49	1,497	30/10/2019	07/10/2020	-0.648%
TOTAL BTF			20,377			

► **Over-the-counter buybacks:**

Amount OTC buybacks: 4,000,000,000 €

OAT 0.00% 25 February 2021	1,250,000,000 €
OAT 3.75% 25 April 2021	700,000,000 €
OAT 0.00% 25 May 2021	2,050,000,000 €

▶ **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	13,410,000,000.00	8,183,870,967.74
Loans	-	-

▶ **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	-	270,967,741.94

▶ **Swaps**

Negotiated amount: 0 €

▶ **Average maturity including swaps**

At 31 October 2019: 8 years and 41 days

▶ **Inflation base reference available at 1 October 2019**

To OATis: 103.91 (base 2015)

To OAT€is: 104.64 (base 2015)