

## AFT Monthly Operations Review (euros) June 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	2.75%	25/10/2018	06/06/2019	887	10/06/2019	25/10/2027	123.81%	-
OAT	0.50%	25/05/2019	06/06/2019	4,990	10/06/2019	25/05/2029	103.53%	-
OAT	1.25%	25/05/2019	06/06/2019	2,060	10/06/2019	25/05/2036	109.37%	-
OAT	1.50%	25/05/2019	06/06/2019	3,318	10/06/2019	25/05/2050	108.81%	-
OAT	0.00%	25/02/2019	20/06/2019	2,980	24/06/2019	25/02/2022	101.76%	-
OAT	0.00%	25/03/2019	20/06/2019	3,017	24/06/2019	25/03/2023	102.27%	-
OAT	0.00%	25/03/2019	20/06/2019	2,995	24/06/2019	25/03/2025	102.19%	-
OAT€i	0.25%	25/07/2018	20/06/2019	235	24/06/2019	25/07/2024	108.42%	1.061260
OAT€i	0.70%	25/07/2018	20/06/2019	557	24/06/2019	25/07/2030	118.67%	1.047620
OAT€i	0.10%	25/07/2018	20/06/2019	311	24/06/2019	25/07/2047	115.83%	1.042670
<b>TOTAL OAT</b>				<b>21,350</b>				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	03/06/2019	13	2,598	05/06/2019	04/09/2019	-0.543%
BTF	03/06/2019	20	1,037	05/06/2019	23/10/2019	-0.557%
BTF	03/06/2019	50	1,360	05/06/2019	20/05/2020	-0.562%
BTF	11/06/2019	12	2,866	13/06/2019	04/09/2019	-0.546%
BTF	11/06/2019	23	1,146	13/06/2019	20/11/2019	-0.544%
BTF	11/06/2019	41	426	13/06/2019	25/03/2020	-0.604%
BTF	11/06/2019	49	917	13/06/2019	20/05/2020	-0.559%
BTF	17/06/2019	13	3,203	19/06/2019	18/09/2019	-0.549%
BTF	17/06/2019	22	1,322	19/06/2019	20/11/2019	-0.565%
BTF	17/06/2019	48	1,195	19/06/2019	20/05/2020	-0.566%
BTF	24/06/2019	12	2,595	26/06/2019	18/09/2019	-0.559%
BTF	24/06/2019	21	1,299	26/06/2019	20/11/2019	-0.583%
BTF	24/06/2019	51	1,316	26/06/2019	17/06/2020	-0.592%
<b>TOTAL BTF</b>			<b>21,280</b>			

► **Over-the-counter buybacks:**

**Amount OTC buybacks: 4,929,000,000 €**

OAT 0.00% 25 February 2020 **385,000,000 €**

OAT 0.00% 25 May 2020 **634,000,000 €**

OATi 1.30% 25 July 2019 **1,820,000,000 €**

OAT 2.50% 25 October 2020 **790,000,000 €**

OAT 0.25% 25 November 2020 **1,300,000,000 €**

**► 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	12,400,000,000.00	8,263,333,333.33
Loans	-	-

**► Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	4,830,000,000.00	483,000,000.00

**► Swaps**

Negotiated amount: 0 €

**► Average maturity including swaps**

At 30 June 2019: 8 years and 15 days

**► Inflation base reference available at 1 June 2019**

To OATis: 103.43 (base 2015)

To OAT€is: 104.09 (base 2015)