

AFT Monthly Operations Review (euros) July 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	04/07/2019	4,972	08/07/2019	25/05/2029	106.23%	-
OAT	1.25%	25/05/2019	04/07/2019	2,050	08/07/2019	25/05/2034	114.91%	-
OAT	1.50%	25/05/2019	04/07/2019	2,974	08/07/2019	25/05/2050	119.16%	-
OAT	0.00%	25/02/2019	18/07/2019	3,156	22/07/2019	25/02/2022	101.82%	-
OAT	2.25%	25/10/2018	18/07/2019	4,084	22/07/2019	25/10/2022	109.73%	-
OAT	0.00%	25/03/2019	18/07/2019	3,617	22/07/2019	25/03/2025	102.56%	-
OATi	0.10%	01/03/2019	18/07/2019	334	22/07/2019	01/03/2028	110.18%	1.037860
OATei	0.10%	01/03/2019	18/07/2019	1,029	22/07/2019	01/03/2029	111.31%	1.008050
OATei	0.10%	25/07/2018	18/07/2019	513	22/07/2019	25/07/2036	114.25%	1.030150
TOTAL OAT				22,729				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	01/07/2019	13	2,696	03/07/2019	02/10/2019	-0.564%
BTF	01/07/2019	20	898	03/07/2019	20/11/2019	-0.581%
BTF	01/07/2019	50	1,198	03/07/2019	17/06/2020	-0.626%
BTF	08/07/2019	12	2,924	10/07/2019	02/10/2019	-0.556%
BTF	08/07/2019	23	1,298	10/07/2019	18/12/2019	-0.568%
BTF	08/07/2019	49	1,097	10/07/2019	17/06/2020	-0.625%
BTF	15/07/2019	13	2,498	17/07/2019	16/10/2019	-0.563%
BTF	15/07/2019	22	1,757	17/07/2019	18/12/2019	-0.601%
BTF	15/07/2019	48	1,005	17/07/2019	17/06/2020	-0.621%
BTF	22/07/2019	12	2,496	24/07/2019	16/10/2019	-0.545%
BTF	22/07/2019	21	1,384	24/07/2019	18/12/2019	-0.596%
BTF	22/07/2019	51	1,419	24/07/2019	15/07/2020	-0.655%
BTF	29/07/2019	13	2,613	31/07/2019	30/10/2019	-0.541%
BTF	29/07/2019	20	1,170	31/07/2019	18/12/2019	-0.589%
BTF	29/07/2019	34	396	31/07/2019	25/03/2020	-0.653%
BTF	29/07/2019	50	1,195	31/07/2019	15/07/2020	-0.650%
TOTAL BTF			26,044			

► **Over-the-counter buybacks:**

Amount OTC buybacks:

0 €

► **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	17,890,000,000.00	12,272,580,645.16
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	4,830,000,000.00	303,225,806.45

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 31 July 2019: 8 years and 12 days

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

To OATis: 103.76 (base 2015)

To OAT€is: 104.85 (base 2015)