

**AFT Monthly Operations Review (euros)
April 2020**



► **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	0.75%	25/11/2019	02/04/2020	5834	06/04/2020	25/11/2028	106.80%	-
OAT	0.00%	25/11/2019	02/04/2020	3186	06/04/2020	25/11/2029	99.58%	-
OAT	1.75%	25/06/2019	02/04/2020	2607	06/04/2020	25/06/2039	122.65%	-
OAT	0.00%	25/03/2020	16/04/2020	2102	20/04/2020	25/03/2023	101.26%	-
OAT	0.00%	25/03/2020	16/04/2020	2653	20/04/2020	25/03/2024	101.42%	-
OAT	0.00%	20/04/2019	16/04/2020	4722	20/04/2020	25/02/2026	100.95%	-
OAT	3.50%	20/04/2019	16/04/2020	3022	20/04/2020	25/04/2026	122.19%	-
OATi	0.10%	01/03/2020	16/04/2020	329	20/04/2020	01/03/2028	103.62%	1.038920
OATei	0.10%	01/03/2020	16/04/2020	789	20/04/2020	01/03/2029	105.86%	1.000610
OATei	0.10%	25/07/2019	16/04/2020	245	20/04/2020	25/07/2047	111.97%	1.037610
TOTAL OAT				25,489				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/04/2020	10	504	08/04/2020	17/06/2020	-0.514%
BTF	06/04/2020	13	3,853	08/04/2020	08/07/2020	-0.477%
BTF	06/04/2020	20	1,436	08/04/2020	26/08/2020	-0.479%
BTF	06/04/2020	50	1,805	08/04/2020	24/03/2021	-0.465%
BTF	14/04/2020	12	5,145	16/04/2020	08/07/2020	-0.476%
BTF	14/04/2020	15	503	16/04/2020	29/07/2020	-0.488%
BTF	14/04/2020	23	2,109	16/04/2020	23/09/2020	-0.445%
BTF	14/04/2020	49	943	16/04/2020	24/03/2021	-0.431%
BTF	20/04/2020	10	1,121	22/04/2020	01/07/2020	-0.456%
BTF	20/04/2020	13	4,340	22/04/2020	22/07/2020	-0.451%
BTF	20/04/2020	22	2,762	22/04/2020	23/09/2020	-0.414%
BTF	20/04/2020	48	2,044	22/04/2020	24/03/2021	-0.388%
BTF	27/04/2020	12	4,310	29/04/2020	22/07/2020	-0.454%
BTF	27/04/2020	17	1,210	29/04/2020	26/08/2020	-0.437%
BTF	27/04/2020	21	2,430	29/04/2020	23/09/2020	-0.427%
BTF	27/04/2020	51	3,060	29/04/2020	21/04/2021	-0.403%
TOTAL BTF			37,575			

► **Over-the-counter buybacks:**
Amount OTC buybacks: none

► **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	13,000,000,000.00	11,423,333,333.33
Loans	-	-

Amount of deposits and loans to eurozone money market and supranational agencies	End of month	Average of month
Deposits	3,000,000,000.00	3,000,000,000.00
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	9,500,000,000.00	3,316,666,666.67

► **Swaps :** none

► **Average maturity including swaps**

At 30 April 2020: 8 years and 45 days

► **Inflation base reference available at 1 April 2020**

To OATis: 103.94000 (base 2015)

To OATéis: 104.05000 (base 2015)