

## AFT Monthly Operations Review (euros) June 2020



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► **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%	25/05/2019	07/05/2020	4401	11/05/2020	25/05/2028	106.84%	-
OAT	0.00%	25/11/2019	07/05/2020	6351	11/05/2020	25/11/2029	99.75%	-
OAT	0.75%	25/05/2019	07/05/2020	1810	11/05/2020	25/05/2052	98.08%	-
OAT	4.00%	25/04/2060	07/05/2020	1292	11/05/2020	25/04/2060	205.96%	-
OAT	0.00%	25/02/2020	20/05/2020	3044	25/05/2020	25/02/2023	101.41%	-
OAT	1.75%	25/05/2020	20/05/2020	2214	25/05/2020	25/05/2023	106.92%	-
OAT	1.00%	25/11/2019	20/05/2020	2673	25/05/2020	25/11/2025	107.39%	-
OAT	0.00%	25/02/2020	20/05/2020	4530	25/05/2020	25/02/2026	101.60%	-
OATi	0.10%	25/05/2020	20/05/2020	260	25/05/2020	01/03/2025	102.69%	1.040000
OATei	0.70%	25/07/2019	20/05/2020	968	25/05/2020	25/07/2030	113.38%	1.047370
OATei	0.10%	25/07/2019	20/05/2020	337	25/05/2020	25/07/2036	108.17%	1.027300
<b>TOTAL OAT</b>				<b>27,880</b>				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/05/2020	13	5,196	06/05/2020	05/08/2020	-0.475%
BTF	04/05/2020	20	2,848	06/05/2020	23/09/2020	-0.455%
BTF	04/05/2020	46	1,219	06/05/2020	24/03/2021	-0.477%
BTF	04/05/2020	50	2,473	06/05/2020	21/04/2021	-0.462%
BTF	11/05/2020	12	4,126	13/05/2020	05/08/2020	-0.549%
BTF	11/05/2020	21	1,153	13/05/2020	07/10/2020	-0.516%
BTF	11/05/2020	23	2,067	13/05/2020	21/10/2020	-0.505%
BTF	11/05/2020	49	2,524	13/05/2020	21/04/2021	-0.496%
BTF	18/05/2020	13	4,096	20/05/2020	19/08/2020	-0.551%
BTF	18/05/2020	22	1,996	20/05/2020	21/10/2020	-0.519%
BTF	18/05/2020	28	1,101	20/05/2020	02/12/2020	-0.516%
BTF	18/05/2020	48	2,914	20/05/2020	21/04/2021	-0.498%
BTF	25/05/2020	12	3,998	27/05/2020	19/08/2020	-0.526%
BTF	25/05/2020	15	997	27/05/2020	09/09/2020	-0.564%
BTF	25/05/2020	21	2,194	27/05/2020	21/10/2020	-0.519%
BTF	25/05/2020	51	2,794	27/05/2020	19/05/2021	-0.517%
<b>TOTAL BTF</b>			<b>41,696</b>			

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

► **OAT syndication**

Type d'obligation	Taux du coupon	Date de jouissance	Date de syndication	Montant émis (en M d'euros)	Date de règlement	Date d'échéance	Prix moyen pondéré	Coefficient d'indexation
OAT	0.50 %	25/05/2020	27/05/2020	7,000	03/06/2020	25/05/2040	99.527 %	
<b>TOTAL OAT</b>				<b>7,000</b>				

► **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	8,700,000,000.00	7,629,032,258.06
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	0.00	0.00

► **Swaps:**

Issuance date	Amount bought in USD	Amount sold in EUR	Forward exchange rate
16/06/2020	56,831,148.50	52,312,643.88	1.086375

► **Average maturity including swaps**

At 30 June 2020: 8 years and 20 days

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

To OATis: 103.93000 (base 2015)

To OAT€is: 104.23000 (base 2015)



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