

AFT Monthly Operations Review (euros) August 2019

► 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	01/08/2019	2,412	05/08/2019	25/10/2027	125.86 %	-
OAT	2.50%	25/05/2019	01/08/2019	2,766	05/08/2019	25/05/2030	128.21 %	-
OAT	4.75%	25/04/2019	01/08/2019	2,326	05/08/2019	25/04/2035	170.84 %	-
TOTAL OAT				7,504				

► Short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/08/2019	12	3,116	07/08/2019	30/10/2019	-0.561%
BTF	05/08/2019	23	1,495	07/08/2019	15/01/2020	-0.658%
BTF	05/08/2019	49	1,246	07/08/2019	15/07/2020	-0.645%
BTF	12/08/2019	13	2,796	14/08/2019	14/11/2019	-0.599%
BTF	12/08/2019	22	1,298	14/08/2019	15/01/2020	-0.678%
BTF	12/08/2019	48	1,298	14/08/2019	15/07/2020	-0.679%
BTF	19/08/2019	12	2,497	21/08/2019	14/11/2019	-0.612%
BTF	19/08/2019	21	1,397	21/08/2019	15/01/2020	-0.730%
BTF	19/08/2019	51	1,384	21/08/2019	12/08/2020	-0.728%
BTF	26/08/2019	13	2,787	28/08/2019	27/11/2019	-0.589%
BTF	26/08/2019	20	932	28/08/2019	15/01/2020	-0.701%
BTF	26/08/2019	34	441	28/08/2019	22/04/2020	-0.738%
BTF	26/08/2019	50	1,284	28/08/2019	12/08/2020	-0.717%
TOTAL BTF			21,971			

► Over-the-counter buybacks:

Amount OTC buybacks: **3,794,000,000 €**

OAT 2.50% 25 October 2020	75,000,000 €
OAT 0.00% 25 February 2021	1,294,000,000 €
OAT 3.75% 25 April 2021	900,000,000 €
OAT 0.00% 25 May 2021	575,000,000 €
OAT 3.25% 25 October 2021	950,000,000 €

▶ 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	End of month	Average of month
Deposits	14,000,000,000.00	12,622,258,064.51
Loans	-	-

▶ Commercial paper

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	-	-

▶ Swaps

Negotiated amount: 0 €

▶ Average maturity including swaps

At 31 August 2019: 7 years and 352 days

▶ Inflation base reference available at 1 August 2019

To OATis: 103.86 (base 2015)

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