

AFT Monthly Operations Review (euros) November 2019



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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	0.00%	25/11/2018	7 novembre 2019	5185	11/11/2019	25/11/2029	100.27%	-
OAT	1.25%	25/05/2019	7 novembre 2019	1182	11/11/2019	25/05/2034	114.47%	-
OAT	1.50%	25/05/2019	7 novembre 2019	2500	11/11/2019	25/05/2050	119.18%	-
OAT	1.75%	25/05/2019	7 novembre 2019	1131	11/11/2019	25/05/2066	129.86%	-
OAT	0.00%	25/03/2019	21 novembre 2019	2411	25/11/2019	25/03/2023	101.95%	-
OAT	0.00%	25/03/2019	21 novembre 2019	3780	25/11/2019	25/03/2024	102.17%	-
OAT	0.00%	25/03/2019	21 novembre 2019	3347	25/11/2019	25/03/2025	102.10%	-
OATi	0.10%	01/03/2019	21 novembre 2019	618	25/11/2019	01/03/2028	109.57%	1.04700
OATei	0.10%	01/03/2019	21 novembre 2019	985	25/11/2019	01/03/2029	111.05%	1.008400
OATei	0.10%	25/07/2019	21 novembre 2019	200	25/11/2019	25/07/2047	121.75%	1.045680
TOTAL OAT				21,339				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/11/2019	13	2,595	06/11/2019	05/02/2020	-0.629%
BTF	04/11/2019	22	800	06/11/2019	08/04/2020	-0.632%
BTF	04/11/2019	48	1,095	06/11/2019	07/10/2020	-0.628%
BTF	12/11/2019	12	2,742	14/11/2019	05/02/2020	-0.594%
BTF	12/11/2019	21	1,051	14/11/2019	08/04/2020	-0.596%
BTF	12/11/2019	51	1,222	14/11/2019	04/11/2020	-0.580%
BTF	18/11/2019	13	2,594	20/11/2019	19/02/2020	-0.600%
BTF	18/11/2019	20	1,060	20/11/2019	08/04/2020	-0.609%
BTF	18/11/2019	50	925	20/11/2019	04/11/2020	-0.590%
BTF	25/11/2019	12	2,844	27/11/2019	19/02/2020	-0.623%
BTF	25/11/2019	23	1,186	27/11/2019	06/05/2020	-0.619%
BTF	25/11/2019	49	1,033	27/11/2019	04/11/2020	-0.576%
TOTAL BTF			19,147			

► **Over-the-counter buybacks:**

Amount OTC buybacks: 5,679,000,000 €

OAT 0.00% 25 February 2021	1,045,000,000 €
OAT 3.75% 25 April 2021	69,000,000 €
OAT 0.00% 25 May 2021	3,640,000,000 €
OAT 3.25% 25 October 2021	925,000,000 €

▶ Repos

Repos outstanding	End of month	Average of month
Repos	640,000,003.44	192,333,334.28
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	16,650,000,000.00	10,319,666,666.67
Loans	-	-

▶ Commercial paper

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

▶ Swaps

0 €

▶ Cross-currency operations

Type of operation	Purchased amount in currency	Currency	End of the operation
Purchase	135,020,000.00	USD	2019

▶ Average maturity including swaps

At 30 November 2019: 8 years and 72 days

▶ Inflation base reference available at 1 November 2019

To OATis: 104.40 (base 2015)

To OAT€is: 104.79 (base 2015)



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