

Auction history - F-loans in USD

Auction date: Thursday, 18 June 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 22 June 2020
- Maturity (days): 84
- Maximum allotted volume: USD 3 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0,33 percent
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Result:

Auction date	18.06.2020
Term	22.06.2020 til 14.09.2020
Bid volume	USD 0 million
Allotment volume	USD 0 million
Highest accepted interest rate	NA
Lowest accepted interest rate	NA
Weighted average interest rate	NA
Allotment at the marginal accepted interest rate	NA



Auction date: Thursday, 7 May 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 11 May 2020
- Maturity (days): 84
- Maximum allotted volume: USD 3 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0.30 percentage points
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Result

Auction date	07.05.2020
Term	11.05.2020 til 03.08.2020
Bid volume	USD 0 million
Allotment volume	USD 0 million
Highest accepted interest rate	NA
Lowest accepted interest rate	NA
Weighted average interest rate	NA

Allotment at the marginal accepted interest rate	NA
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Auction date: Thursday, 23 April 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 27 April 2020
- Maturity (days): 84
- Maximum allotted volume: USD 5 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0.33 percentage points
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Auction date	23.04.2020
Term	27.04.2020 til 20.07.2020
Bid volume	USD 3550 million
Allotment volume	USD 3550 million
Highest accepted interest rate	0,3300
Lowest accepted interest rate	0,3300
Weighted average interest rate	0,3300

Allotment at the marginal accepted interest rate	100 %
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Auction date: Thursday, 16 April 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 20 April 2020
- Maturity (days): 84
- Maximum allotted volume: USD 5 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0,33 percentage points
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Result

Auction date	16.04.2020
Term	20.04.2020 til 13.07.2020
Bid volume	USD 275 million
Allotment volume	USD 275 million
Highest accepted interest rate	0,34
Lowest accepted interest rate	0,33

Weighted average interest rate	0,33
Allotment at the marginal accepted interest rate	100 %

Auction date: Thursday, 2 April 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 6 April 2020
- Maturity (days): 84
- Maximum allotted volume: USD 5 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0,32 percentage point
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Auction date	02.04.2020
Term	06.04.2020 til 29.06.2020
Bid volume	USD 500 million
Allotment volume	USD 500 million
Highest accepted interest rate	0,32
Lowest accepted interest rate	0,32
Weighted average interest rate	0,32
Allotment at the marginal accepted interest rate	100 %

Auction date: Thursday, 26 March 2020

- Time of auction: 2:00 – 2:30 pm
- Time of allotment: 3:00 pm
- Settlement date: Monday, 30 March 2020
- Maturity (days): 84
- Maximum allotted volume: USD 5 billion
- Minimum bid volume per bank: USD 25 million
- Maximum number of bids per bank: 3
- Bids may be reduced/rejected
- Lowest permitted interest rate: 0,34 percentage point
- Auction form: ordinary auction and open bid volume
- Interest convention: ACT/360.

Result

Auction date	26.03.2020
Term	30.03.2020 to 22.06.2020
Bid volume	USD 1075 million
Allotment volume	USD 1075 million
Highest accepted interest rate	0,4
Lowest accepted interest rate	0,34
Weighted average interest rate	0,37
Allotment at the marginal accepted interest rate	100 %

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