

**AFT Monthly Operations Review (euros)
February 2018**



**AGENCE
FRANCE TRÉSOR**

▶ **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%	25/05/2017	01/02/2018	3,621	05/02/2018	25/05/2028	97.79%	-
OAT	1.25%	25/05/2017	01/02/2018	3,310	05/02/2018	25/05/2034	98.79%	-
OAT	1.75%	25/05/2017	01/02/2018	2,262	05/02/2018	25/05/2066	95.06%	-
OAT	0.00%	25/02/2017	15/02/2018	3,846	19/02/2018	25/02/2021	100.54%	-
OAT	0.00%	25/03/2017	15/02/2018	4,158	19/02/2018	25/03/2023	98.84%	-
OAT	6.00%	25/10/2017	15/02/2018	1,985	19/02/2018	25/10/2025	140.71%	-
OATi	0.10%	01/03/2017	15/02/2018	1,088	19/02/2018	01/03/2025	106.33%	1.017850
OAT€i	1.85%	25/07/2017	15/02/2018	979	19/02/2018	25/07/2027	124.04%	1.092950
OAT€i	0.10%	25/07/2017	15/02/2018	427	19/02/2018	25/07/2047	104.22%	1.020410
TOTAL OAT				21,676				

▶ **short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/02/2018	12	3,389	07/02/2018	03/05/2018	-0.587%
BTF	05/02/2018	21	1,550	07/02/2018	04/07/2018	-0.584%
BTF	05/02/2018	51	1,443	07/02/2018	30/01/2019	-0.560%
BTF	12/02/2018	13	3,360	14/02/2018	16/05/2018	-0.582%
BTF	12/02/2018	20	1,532	14/02/2018	04/07/2018	-0.587%
BTF	12/02/2018	50	1,295	14/02/2018	30/01/2019	-0.563%
BTF	19/02/2018	12	3,454	21/02/2018	16/05/2018	-0.583%
BTF	19/02/2018	23	1,793	21/02/2018	01/08/2018	-0.581%
BTF	19/02/2018	49	1,759	21/02/2018	30/01/2019	-0.561%
BTF	26/02/2018	13	3,864	28/02/2018	30/05/2018	-0.586%
BTF	26/02/2018	22	1,939	28/02/2018	01/08/2018	-0.589%
BTF	26/02/2018	48	1,648	28/02/2018	30/01/2019	-0.572%
TOTAL BTF			27,026			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 10,910,000,000 €

OAT 0.00% 25 February 2019	2,910,000,000 €
OAT 4.25% 25 April 2019	300,000,000 €
OAT 1.00% 25 May 2019	1,100,000,000 €
OAT 0.50% 25 November 2019	5,350,000,000 €
OAT 0.00% 25 February 2020	1,250,000,000 €

► **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 Treasuries and supranational agencies	End of month	Average of month
Deposits	17,600,000,000.00	9,042,857,142.86
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 28 February 2018 7 years and 310 days

► **Inflation base reference available at 1 February 2018**

To OATi: 101.47 (base 2015)

To OAT€i: 102.20 (base 2015)