

**AFT Monthly Operations Review (euros)
June 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%	25/11/2017	07/06/2018	4,105	11/06/2018	25/11/2028	98.49%	-
OAT	5.50%	25/04/2018	07/06/2018	2,580	11/06/2018	25/04/2029	148.02%	-
OAT	1.50%	25/05/2018	07/06/2018	2,701	11/06/2018	25/05/2031	105.01%	-
OAT	1.25%	25/05/2018	07/06/2018	1,860	11/06/2018	25/05/2036	98.16%	-
OAT	0.00%	25/02/2018	21/06/2018	2,500	25/06/2018	25/02/2021	101.24%	-
OAT	3.00%	25/04/2018	21/06/2018	2,063	25/06/2018	25/04/2022	112.92%	-
OAT	0.00%	25/03/2018	21/06/2018	5,062	25/06/2018	25/03/2024	99.85%	-
OAT€i	1.85%	25/07/2017	21/06/2018	973	25/06/2018	25/07/2027	127.19%	1.099530
OATi	0.10%	01/03/2018	21/06/2018	592	25/06/2018	01/03/2028	109.24%	1.025150
OAT€i	0.10%	25/07/2017	21/06/2018	376	25/06/2018	25/07/2047	108.35%	1.026550
TOTAL OAT				22,812				

► **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	1.75%	25/06/2018	26/06/2018	4,000	03/07/2018	25/06/2039	105.171%	-
TOTAL OAT				4,000				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/06/2018	14	3,771	06/06/2018	12/09/2018	-0.596%
BTF	04/06/2018	20	1,539	06/06/2018	24/10/2018	-0.595%
BTF	04/06/2018	50	1,185	06/06/2018	22/05/2019	-0.565%
BTF	11/06/2018	13	3,061	13/06/2018	12/09/2018	-0.594%
BTF	11/06/2018	23	1,002	13/06/2018	21/11/2018	-0.590%
BTF	11/06/2018	49	798	13/06/2018	22/05/2019	-0.592%
BTF	18/06/2018	13	3,190	20/06/2018	19/09/2018	-0.603%
BTF	18/06/2018	22	919	20/06/2018	21/11/2018	-0.601%
BTF	18/06/2018	48	837	20/06/2018	22/05/2019	-0.591%
BTF	25/06/2018	12	3,559	27/06/2018	19/09/2018	-0.609%
BTF	25/06/2018	21	1,067	27/06/2018	21/11/2018	-0.604%
BTF	25/06/2018	51	997	27/06/2018	19/06/2019	-0.584%
TOTAL BTF			21,925			



► **Over-the-counter buybacks:**

Amount OTC buybacks:

0 €

► **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	9,350,000,000.00	10,414,333,333.33
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	5,000,000,000.00	900,100,000.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 30 June 2018 7 years and 318 days

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

To OATi: 102.42 (base 2015)

To OAT€i: 102.83 (base 2015)