

AFT Monthly Operations Review (euros) July 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	05/07/2018	5,296	09/07/2018	25/11/2028	100.78%	-
OAT	1.50%	25/05/2018	05/07/2018	3,061	09/07/2018	25/05/2031	107.75%	-
OAT	1.25%	25/05/2018	05/07/2018	1,615	09/07/2018	25/05/2034	103.00%	-
OAT	0.00%	25/02/2018	19/07/2018	4,037	23/07/2018	25/02/2021	101.15%	-
OAT	0.00%	25/03/2018	19/07/2018	4,196	23/07/2018	25/03/2024	99.95%	-
OATi	0.10%	01/03/2018	19/07/2018	534	23/07/2018	01/03/2025	108.30%	1.030540
OAT€i	0.70%	25/07/2017	19/07/2018	1,010	23/07/2018	25/07/2030	117.57%	1.035750
OAT€i	0.10%	25/07/2017	19/07/2018	422	23/07/2018	25/07/2047	110.23%	1.030850
TOTAL OAT				20,171				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/07/2018	13	3,178	04/07/2018	03/10/2018	-0.604%
BTF	02/07/2018	20	1,022	04/07/2018	21/11/2018	-0.598%
BTF	02/07/2018	50	920	04/07/2018	19/06/2019	-0.570%
BTF	09/07/2018	12	3,566	11/07/2018	03/10/2018	-0.576%
BTF	09/07/2018	23	1,027	11/07/2018	19/12/2018	-0.564%
BTF	09/07/2018	49	833	11/07/2018	19/06/2019	-0.558%
BTF	16/07/2018	13	3,323	18/07/2018	17/10/2018	-0.575%
BTF	16/07/2018	22	1,128	18/07/2018	19/12/2018	-0.567%
BTF	16/07/2018	48	995	18/07/2018	19/06/2019	-0.563%
BTF	23/07/2018	12	2,893	25/07/2018	17/10/2018	-0.563%
BTF	23/07/2018	21	895	25/07/2018	19/12/2018	-0.554%
BTF	23/07/2018	51	996	25/07/2018	17/07/2019	-0.558%
BTF	30/07/2018	13	3,104	01/08/2018	31/10/2018	-0.534%
BTF	30/07/2018	20	1,100	01/08/2018	19/12/2018	-0.532%
BTF	30/07/2018	50	1,152	01/08/2018	17/07/2019	-0.540%
TOTAL BTF			26,132			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 1,250,000,000 €

OAT 1.00% 25 May 2019 125,000,000 €

OAT 0.00% 25 February 2020 100,000,000 €

OAT 3.50% 25 April 2020 275,000,000 €

OAT 0.00% 25 May 2020 750,000,000 €

► **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	11,800,000,000.00	9,123,870,967.74
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	-	387,096,774.19

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 31 July 2018 7 years and 329 days

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

To OATi: 102.59 (base 2015)

To OAT€i: 103.11 (base 2015)