

AFT Monthly Operations Review (euros) August 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	5.50 %	25/04/2018	02/08/2018	3,031	06/08/2018	25/04/2029	148.84%	-
OAT	1.50 %	25/05/2018	02/08/2018	1,839	06/08/2018	25/05/2031	106.24%	-
OAT	1.25 %	25/05/2018	02/08/2018	3,083	06/08/2018	25/05/2036	99.57%	-
TOTAL OAT				7,953				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/08/2018	12	2,740	08/08/2018	31/10/2018	-0.540%
BTF	06/08/2018	23	1,322	08/08/2018	16/01/2019	-0.596%
BTF	06/08/2018	49	1,050	08/08/2018	17/07/2019	-0.545%
BTF	13/08/2018	13	3,215	15/08/2018	14/11/2018	-0.534%
BTF	13/08/2018	22	1,779	15/08/2018	16/01/2019	-0.622%
BTF	13/08/2018	48	1,171	15/08/2018	17/07/2019	-0.559%
BTF	20/08/2018	12	3,045	22/08/2018	14/11/2018	-0.547%
BTF	20/08/2018	21	1,183	22/08/2018	16/01/2019	-0.612%
BTF	20/08/2018	51	1,097	22/08/2018	14/08/2019	-0.551%
BTF	27/08/2018	13	2,794	29/08/2018	28/11/2018	-0.545%
BTF	27/08/2018	20	1,096	29/08/2018	16/01/2019	-0.616%
BTF	27/08/2018	50	798	29/08/2018	14/08/2019	-0.545%
TOTAL BTF			21,290			

► Over-the-counter buybacks:
Amount OTC buybacks: 4,975,000,000 €

OAT 0.00% 25 February 2019	2,400,000,000 €
OAT 4.25% 25 April 2019	925,000,000 €
OAT 1.00% 25 May 2019	1,020,000,000 €
OATi 1.30% 25 July 2019	50,000,000 €
OAT 3.75% 25 October 2019	380,000,000 €
OAT 0.50% 25 November 2019	200,000,000 €

► 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	13,260,000,000.00	7,534,516,129.03
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 31 August 2018 7 years and 325 days

► Inflation base reference available at 1 August 2018

To OATi: 103.06 (base 2015)

To OAT€i: 103.64 (base 2015)