

**AFT Monthly Operations Review (euros)
September 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	06/09/2018	3,360	10/09/2018	25/11/2028	100.38%	-
OAT	1.50%	25/05/2018	06/09/2018	2,513	10/09/2018	25/05/2031	106.93%	-
OAT	1.25%	25/05/2018	06/09/2018	1,375	10/09/2018	25/05/2034	101.98%	-
OAT	1.75%	25/05/2018	06/09/2018	1,474	10/09/2018	25/05/2066	98.12%	-
OAT	0.00%	25/02/2018	20/09/2018	3,841	24/09/2018	25/02/2021	100.90%	-
OAT	0.00%	25/03/2018	20/09/2018	4,131	24/09/2018	25/03/2024	99.22%	-
OAT	0.50%	25/05/2018	20/09/2018	1,404	24/09/2018	25/05/2026	100.46%	-
OATi	0.10%	01/03/2018	20/09/2018	428	24/09/2018	01/03/2028	107.29%	1.029440
OATei	0.70%	25/07/2018	20/09/2018	897	24/09/2018	25/07/2030	115.58%	1.035800
OATei	0.10%	25/07/2018	20/09/2018	416	24/09/2018	25/07/2036	107.00%	1.015950
TOTAL OAT				19,839				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	03/09/2018	12	3,429	05/09/2018	28/11/2018	-0.55%
BTF	03/09/2018	23	1,268	05/09/2018	13/02/2019	-0.59%
BTF	03/09/2018	49	1,243	05/09/2018	14/08/2019	-0.56%
BTF	10/09/2018	13	3,220	12/09/2018	12/12/2018	-0.55%
BTF	10/09/2018	22	1,198	12/09/2018	13/02/2019	-0.60%
BTF	10/09/2018	36	418	12/09/2018	22/05/2019	-0.62%
BTF	10/09/2018	48	1,097	12/09/2018	14/08/2019	-0.56%
BTF	17/09/2018	12	2,844	19/09/2018	12/12/2018	-0.56%
BTF	17/09/2018	21	1,097	19/09/2018	13/02/2019	-0.59%
BTF	17/09/2018	51	1,095	19/09/2018	11/09/2019	-0.55%
BTF	24/09/2018	11	2,995	26/09/2018	12/12/2018	-0.56%
BTF	24/09/2018	20	996	26/09/2018	13/02/2019	-0.58%
BTF	24/09/2018	50	895	26/09/2018	11/09/2019	-0.55%
TOTAL BTF			21,795			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 700,000,000 €

OAT 0.00% 25 February 2020 400,000,000 €

OAT 3.50% 25 April 2020 200,000,000 €

OAT 0.00% 25 May 2020 100,000,000 €

► **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	13,900,000,000.00	10,182,666,666.67
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	5,200,000,000.00	1,953,333,333.33

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 30 September 2018: 7 years and 309 days

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

To OATi: 103.07 (base 2015)

To OAT€i: 103.76 (base 2015)