

**AFT Monthly Operations Review (euros)  
June 2017**



**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	1.00%	25/05/2017	01/06/2017	6,574	05/06/2017	25/05/2027	102.72%	-
OAT	5.75%	25/10/2016	01/06/2017	1,878	05/06/2017	25/10/2032	165.55%	-
OAT	1.75%	25/06/2016	01/06/2017	1,632	05/06/2017	25/06/2039	104.44%	-
OAT	0.00%	25/02/2017	15/06/2017	2,515	19/06/2017	25/02/2020	101.31%	-
OAT	3.00%	25/04/2017	15/06/2017	1,656	19/06/2017	25/04/2022	115.96%	-
OAT	0.00%	25/05/2017	15/06/2017	2,166	19/06/2017	25/05/2022	101.11%	-
OAT	4.25%	25/10/2016	15/06/2017	1,733	19/06/2017	25/10/2023	127.44%	-
OATi	0.10%	01/03/2017	15/06/2017	550	19/06/2017	01/03/2025	106.66%	1.013220
OATei	1.85%	25/07/2016	15/06/2017	637	19/06/2017	25/07/2027	125.17%	1.086270
OATei	0.10%	25/07/2016	15/06/2017	312	19/06/2017	25/07/2047	101.20%	1.014180
<b>TOTAL OAT</b>				<b>19,653</b>				

▶ **short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/06/2017	14	3,296	08/06/2017	13/09/2017	-0.589%
BTF	06/06/2017	20	1,493	08/06/2017	25/10/2017	-0.593%
BTF	06/06/2017	50	1,631	08/06/2017	24/05/2018	-0.565%
BTF	12/06/2017	13	3,554	14/06/2017	13/09/2017	-0.593%
BTF	12/06/2017	23	1,663	14/06/2017	22/11/2017	-0.596%
BTF	12/06/2017	49	1,903	14/06/2017	24/05/2018	-0.601%
BTF	19/06/2017	13	3,947	21/06/2017	20/09/2017	-0.588%
BTF	19/06/2017	22	1,697	21/06/2017	22/11/2017	-0.591%
BTF	19/06/2017	48	1,658	21/06/2017	24/05/2018	-0.595%
BTF	26/06/2017	12	2,447	28/06/2017	20/09/2017	-0.628%
BTF	26/06/2017	21	1,094	28/06/2017	22/11/2017	-0.631%
<b>TOTAL BTF</b>			<b>24,383</b>			



► **Over-the-counter buybacks:**

**Amount OTC buybacks: 11,225,000,000 €**

OATi 1.00% 25 July 2017	600,000,000 €
OAT 4.25% 25 October 2017	850,000,000 €
OAT 0.00% 25 February 2018	1,550,000,000 €
OAT 4.00% 25 April 2018	1,440,000,000 €
OAT 1.00% 25 May 2018	2,925,000,000 €
OAT€i 0.25% 25 July 2018	565,000,000 €
OAT 4.25% 25 October 2018	485,000,000 €
OAT 1.00% 25 November 2018	510,000,000 €
OAT 0.00% 25 February 2019	1,090,000,000 €
OAT 4.25% 25 April 2019	100,000,000 €
OAT 1.00% 25 May 2019	925,000,000 €
OAT 3.75% 25 October 2019	185,000,000 €

► **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	2,150,000,000.00	2,341,666,666.67
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	1,500,000,000.00	60,000,000.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 30 June 2017 7 years and 228 days

► **Inflation base reference available at 1 June 2017**

To OATi: 101.14 (base 2015)

To OAT€i: 101.59 (base 2015)