

**AFT Monthly Operations Review (euros)
September 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	07/09/2017	6,686	11/09/2017	25/05/2027	103.10%	-
OAT	1.25%	25/05/2017	07/09/2017	1,763	11/09/2017	25/05/2036	97.82%	-
OAT	4.50%	25/04/2017	07/09/2017	1,669	11/09/2017	25/04/2041	159.64%	-
OAT	4.00%	25/04/2017	07/09/2017	1,137	11/09/2017	25/04/2060	163.37%	-
OAT	0.00%	25/02/2017	21/09/2017	1,135	25/09/2017	25/02/2020	101.17%	-
OAT	0.00%	25/03/2017	21/09/2017	4,338	25/09/2017	25/03/2023	100.00%	-
OAT	1.75%	25/11/2016	21/09/2017	3,166	25/09/2017	25/11/2024	110.42%	-
OAT€i	0.10%	01/03/2017	21/09/2017	784	25/09/2017	01/03/2021	105.74%	1.012740
OATi	0.10%	01/03/2017	21/09/2017	562	25/09/2017	01/03/2028	105.67%	1.009720
OAT€i	0.70%	25/07/2017	21/09/2017	883	25/09/2017	25/07/2030	113.95%	1.015230
TOTAL OAT				22,123				

▶ short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/09/2017	12	2,993	06/09/2017	29/11/2017	-0.628%
BTF	04/09/2017	23	1,681	06/09/2017	14/02/2018	-0.636%
BTF	04/09/2017	49	996	06/09/2017	15/08/2018	-0.586%
BTF	11/09/2017	13	3,088	13/09/2017	13/12/2017	-0.635%
BTF	11/09/2017	22	1,493	13/09/2017	14/02/2018	-0.637%
BTF	11/09/2017	48	560	13/09/2017	15/08/2018	-0.586%
BTF	18/09/2017	12	2,798	20/09/2017	13/12/2017	-0.619%
BTF	18/09/2017	21	1,513	20/09/2017	14/02/2018	-0.627%
BTF	18/09/2017	51	1,042	20/09/2017	12/09/2018	-0.586%
BTF	25/09/2017	13	2,994	27/09/2017	28/12/2017	-0.604%
BTF	25/09/2017	20	1,622	27/09/2017	14/02/2018	-0.644%
BTF	25/09/2017	50	905	27/09/2017	12/09/2018	-0.577%
TOTAL BTF			21,685			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 1,050,000,000 €

OAT 0.00% 25 February 2019 200,000,000 €

OAT 3.75% 25 October 2019 850,000,000 €

► **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	2,350,000,000.00	3,367,333,333.33
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	4,603,000,000.00	306,866,666.67

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 30 September 2017 7 years and 257 days

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

To OATi: 101.30 (base 2015)

To OAT€i: 101.86 (base 2015)