

**AFT Monthly Operations Review (euros)
May 2018**



► **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	0.50%	25/05/2017	03/05/2018	2,394	07/05/2018	25/05/2026	99.79%	-
OAT	0.75%	25/05/2017	03/05/2018	4,698	07/05/2018	25/05/2028	99.45%	-
OAT	1.25%	25/05/2017	03/05/2018	1,243	07/05/2018	25/05/2034	100.46%	-
OAT	2.00%	25/05/2017	03/05/2018	2,275	07/05/2018	25/05/2048	108.16%	-
OAT	0.00%	25/02/2018	17/05/2018	6,259	21/05/2018	25/02/2021	100.85%	-
OAT	0.00%	25/03/2018	17/05/2018	3,119	21/05/2018	25/03/2023	99.54%	-
OAT€i	1.10%	25/07/2017	17/05/2018	1,084	21/05/2018	25/07/2022	111.91%	1.109510
OAT€i	1.85%	25/07/2017	17/05/2018	729	21/05/2018	25/07/2027	125.67%	1.093390
OAT€i	0.10%	25/07/2017	17/05/2018	220	21/05/2018	25/07/2047	106.19%	1.020820
TOTAL OAT				22,021				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/05/2018	13	3,299	09/05/2018	08/08/2018	-0.563%
BTF	07/05/2018	20	1,082	09/05/2018	26/09/2018	-0.563%
BTF	07/05/2018	50	1,400	09/05/2018	25/04/2019	-0.560%
BTF	14/05/2018	12	3,051	16/05/2018	08/08/2018	-0.565%
BTF	14/05/2018	23	1,293	16/05/2018	24/10/2018	-0.564%
BTF	14/05/2018	49	996	16/05/2018	25/04/2019	-0.557%
BTF	22/05/2018	13	3,567	24/05/2018	22/08/2018	-0.568%
BTF	22/05/2018	22	1,327	24/05/2018	24/10/2018	-0.573%
BTF	22/05/2018	48	1,189	24/05/2018	25/04/2019	-0.567%
BTF	28/05/2018	12	3,960	30/05/2018	22/08/2018	-0.583%
BTF	28/05/2018	21	1,526	30/05/2018	24/10/2018	-0.580%
BTF	28/05/2018	51	1,514	30/05/2018	22/05/2019	-0.567%
TOTAL BTF			24,204			



► **Over-the-counter buybacks:**

Amount OTC buybacks:

0 €

► **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	17,230,000,000.00	10,773,870,967.74
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	-	112,903,225.81

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 31 May 2018 7 years and 336 days

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

To OATi: 101.64 (base 2015)

To OAT€i: 101.84 (base 2015)