

**AFT Monthly Operations Review (euros)
October 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	0.75%	25/11/2017	04/10/2018	4,645	08/10/2018	25/11/2028	98.93%	-
OAT	0.75%	25/05/2018	04/10/2018	1,420	08/10/2018	25/05/2034	100.24%	-
OAT	0.75%	25/05/2018	04/10/2018	2,797	08/10/2018	25/05/2048	106.82%	-
OAT	0.75%	25/02/2018	18/10/2018	3,007	22/10/2018	25/02/2021	100.98%	-
OAT	0.75%	25/03/2018	18/10/2018	3,767	22/10/2018	25/03/2024	99.16%	-
OAT	0.75%	25/11/2017	18/10/2018	2,166	22/10/2018	25/11/2025	104.24%	-
OATei	0.75%	01/03/2018	18/10/2018	650	22/10/2018	01/03/2021	104.69%	1.033600
OATei	0.75%	25/07/2018	18/10/2018	1,026	22/10/2018	25/07/2027	124.66%	1.104550
OATei	0.75%	25/07/2018	18/10/2018	189	22/10/2018	25/07/2047	105.59%	1.031240
TOTAL OAT				19,667				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	01/10/2018	14	3,257	03/10/2018	09/01/2019	-0.662%
BTF	01/10/2018	23	1,199	03/10/2018	13/03/2019	-0.662%
BTF	01/10/2018	49	979	03/10/2018	11/09/2019	-0.662%
BTF	08/10/2018	13	3,183	10/10/2018	09/01/2019	-0.662%
BTF	08/10/2018	22	1,180	10/10/2018	13/03/2019	-0.662%
BTF	08/10/2018	48	957	10/10/2018	11/09/2019	-0.662%
BTF	15/10/2018	12	3,067	17/10/2018	09/01/2019	-0.662%
BTF	15/10/2018	21	1,446	17/10/2018	13/03/2019	-0.662%
BTF	15/10/2018	51	1,283	17/10/2018	09/10/2019	-0.662%
BTF	22/10/2018	13	2,998	24/10/2018	23/01/2019	-0.662%
BTF	22/10/2018	20	1,010	24/10/2018	13/03/2019	-0.662%
BTF	22/10/2018	50	1,158	24/10/2018	09/10/2019	-0.662%
BTF	29/10/2018	12	2,475	31/10/2018	23/01/2019	-0.662%
BTF	29/10/2018	23	1,189	31/10/2018	10/04/2019	-0.662%
BTF	29/10/2018	49	1,059	31/10/2018	09/10/2019	-0.662%
TOTAL BTF			26,440			



► **Over-the-counter buybacks:**
Amount OTC buybacks: 1,800,000,000 €

OAT 0.00% 25 February 2020 100,000,000 €
OAT 3.50% 25 April 2020 600,000,000 €
OAT 0.00% 25 May 2020 1,100,000,000 €

► **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	14,000,000.00	8,058,064,516.13
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 October 2018: 7 years and 344 days

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

To OATi: 102.96 (base 2015)

To OAT€i: 103.41 (base 2015)