

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



▶ **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%	25/11/2016	05/10/2017	2,735	09/10/2017	25/11/2025	104.32%	-
OAT	0.75%	25/05/2017	05/10/2017	3,998	09/10/2017	25/05/2028	98.64%	-
OAT	2.00%	25/05/2017	05/10/2017	1,765	09/10/2017	25/05/2048	104.16%	-
OAT	0.00%	25/05/2017	19/10/2017	1,801	23/10/2017	25/05/2021	101.43%	-
OAT	0.00%	25/03/2017	19/10/2017	2,570	23/10/2017	25/03/2023	100.36%	-
OAT	1.75%	25/11/2016	19/10/2017	2,625	23/10/2017	25/11/2024	111.03%	-
OATi	0.10%	01/03/2017	19/10/2017	711	23/10/2017	01/03/2025	107.55%	1.014450
OAT€i	1.85%	25/07/2017	19/10/2017	610	23/10/2017	25/07/2027	126.27%	1.083180
OAT€i	3.15%	25/07/2017	19/10/2017	425	23/10/2017	25/07/2032	154.69%	1.252760
TOTAL OAT				17,240				

▶ **short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/10/2017	12	2,591	04/10/2017	28/12/2017	-0.588%
BTF	02/10/2017	23	1,594	04/10/2017	14/03/2018	-0.629%
BTF	09/10/2017	13	3,246	11/10/2017	10/01/2018	-0.690%
BTF	09/10/2017	22	1,329	11/10/2017	14/03/2018	-0.614%
BTF	16/10/2017	12	3,095	18/10/2017	10/01/2018	-0.701%
BTF	16/10/2017	21	1,473	18/10/2017	14/03/2018	-0.637%
BTF	16/10/2017	51	1,039	18/10/2017	10/10/2018	-0.597%
BTF	23/10/2017	13	3,095	25/10/2017	24/01/2018	-0.688%
BTF	23/10/2017	20	1,445	25/10/2017	14/03/2018	-0.644%
BTF	23/10/2017	50	1,065	25/10/2017	10/10/2018	-0.591%
BTF	30/10/2017	12	3,045	01/11/2017	24/01/2018	-0.691%
BTF	30/10/2017	23	1,496	01/11/2017	11/04/2018	-0.659%
BTF	30/10/2017	49	1,179	01/11/2017	10/10/2018	-0.606%
TOTAL BTF			25,692			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 1,845,000,000 €

OAT 4.25% 25 October 2018	370,000,000 €
OAT 1.00% 25 November 2018	200,000,000 €
OAT 0.00% 25 February 2019	100,000,000 €
OAT 1.00% 25 May 2019	325,000,000 €
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	8,400,000,000.00	4,275,806,451.61
Loans	-	-

► **Commercial paper**

Outstanding commercial paper	End of month	Average of month
Commercial paper issued by ACOSS	-	506,548,387.10

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At 31 October 2017 7 years and 305 days

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

To OATi: 100.94 (base 2015)

To OAT€i: 101.33 (base 2015)