

**AFT Monthly Operations Review (euros)
November 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	0.25%	25/11/2017	08/11/2018	1,810	12/11/2018	25/11/2026	97.75%	-
OAT	0.75%	25/11/2017	08/11/2018	4,894	12/11/2018	25/11/2028	99.34%	-
OAT	2.50%	25/05/2018	08/11/2018	1,911	12/11/2018	25/05/2030	117.19%	-
OAT	4.50%	25/04/2018	08/11/2018	2,482	12/11/2018	25/04/2041	158.58%	-
OAT	0.00%	25/05/2018	22/11/2018	2,352	26/11/2018	25/05/2022	101.02%	-
OAT	0.00%	25/03/2018	22/11/2018	3,198	26/11/2018	25/03/2023	100.55%	-
OAT	0.00%	25/03/2018	22/11/2018	3,140	26/11/2018	25/03/2024	99.68%	-
OATei	0.25%	25/07/2018	22/11/2018	407	26/11/2018	25/07/2024	107.84%	1.054150
OATi	0.10%	01/03/2018	22/11/2018	360	26/11/2018	01/03/2028	105.48%	1.032470
OATei	0.70%	25/07/2018	22/11/2018	220	26/11/2018	25/07/2030	113.79%	1.040600
TOTAL OAT				20,774				

► **Short-term auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	05/11/2018	13	3,076	07/11/2018	06/02/2019	-0.74%
BTF	05/11/2018	22	1,085	07/11/2018	10/04/2019	-0.67%
BTF	05/11/2018	48	905	07/11/2018	09/10/2019	-0.63%
BTF	12/11/2018	12	3,176	14/11/2018	06/02/2019	-0.69%
BTF	12/11/2018	21	1,382	14/11/2018	10/04/2019	-0.66%
BTF	12/11/2018	51	1,097	14/11/2018	06/11/2019	-0.58%
BTF	19/11/2018	13	3,337	21/11/2018	20/02/2019	-0.67%
BTF	19/11/2018	20	1,188	21/11/2018	10/04/2019	-0.65%
BTF	19/11/2018	50	1,071	21/11/2018	06/11/2019	-0.57%
BTF	26/11/2018	12	3,581	28/11/2018	20/02/2019	-0.71%
BTF	26/11/2018	23	1,163	28/11/2018	08/05/2019	-0.66%
BTF	26/11/2018	49	795	28/11/2018	06/11/2019	-0.57%
TOTAL BTF			21,856			



► **Over-the-counter buybacks:**

Amount OTC buybacks: 1,825,000,000 €

OAT 3.50% 25 avril 2020 625,000,000 €

OAT 2.50% 25 octobre 2020 1,200,000,000 €

► **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	13,300,000.00	8,273,333,333.33
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 30 November 2018: 7 years and 354 days

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

To OATi: 103.48 (base 2015)

To OAT€i: 103.58 (base 2015)