

AFT Monthly Operations Review (euros) October 2011

▶ OAT auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	3.75%	04/25/2011	10/06/2011	1,685,000,000	10/11/2011	04/25/2017	109.08%	-
OAT	4.00%	04/25/2011	10/06/2011	1,425,000,000	10/11/2011	04/25/2018	110.89%	-
OAT	3.25%	10/25/2010	10/06/2011	4,388,000,000	10/11/2011	10/25/2021	104.63%	-
OATei	1.10%	07/25/2011	10/20/2011	432,000,000	10/25/2011	07/25/2022	96.20%	1.037920
OATei	1.85%	07/25/2011	10/20/2011	314,000,000	10/25/2011	07/25/2027	100.84%	1.022830
TOTAL OAT				8,244,000,000				

▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	2.00%	25/09/2011	20/10/2011	2,871,000,000	25/10/2011	25/09/2013	101.29%	-
BTAN	3.00%	12/07/2011	20/10/2011	1,229,000,000	25/10/2011	12/07/2014	103.74%	-
BTAN	2.00%	12/07/2011	20/10/2011	2,396,000,000	25/10/2011	12/07/2015	100.12%	-
BTAN	2.50%	25/07/2011	20/10/2011	1,943,000,000	25/10/2011	25/07/2016	100.83%	-
BTANi	0.45%	25/07/2011	20/10/2011	1,231,000,000	25/10/2011	25/07/2016	98.69%	1.020290
TOTAL BTAN				9,670,000,000				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	10/03/2011	13	4,503	10/06/2011	01/05/2012	0.340
BTF	10/03/2011	28	2,036	10/06/2011	04/19/2012	0.491
BTF	10/03/2011	50	1,030	10/06/2011	09/20/2012	0.574
BTF	10/10/2011	12	3,804	10/13/2011	01/05/2012	0.503
BTF	10/10/2011	23	1,010	10/13/2011	03/22/2012	0.508
BTF	10/10/2011	27	1,503	10/13/2011	04/19/2012	0.538
BTF	10/10/2011	49	1,508	10/13/2011	09/20/2012	0.649
BTF	10/17/2011	13	4,505	10/20/2011	01/19/2012	0.431
BTF	10/17/2011	16	1,000	10/20/2011	02/09/2012	0.444
BTF	10/17/2011	26	1,004	10/20/2011	04/19/2012	0.553
BTF	10/17/2011	48	1,503	10/20/2011	09/20/2012	0.661
BTF	10/24/2011	12	4,528	10/27/2011	01/19/2012	0.696
BTF	10/24/2011	25	1,023	10/27/2011	04/19/2012	0.707
BTF	10/24/2011	31	1,027	10/27/2011	05/31/2012	0.716
BTF	10/24/2011	47	1,052	10/27/2011	09/20/2012	0.834
BTF	10/31/2011	13	4,531	11/03/2011	02/02/2012	0.560
BTF	10/31/2011	20	1,010	11/03/2011	03/22/2012	0.660
BTF	10/31/2011	28	2,015	11/03/2011	05/16/2012	0.687
TOTAL BTF			38,592			



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► **Over-the-counter buybacks**

Amount OTC buybacks: 330,000,000.00 €

BTAN 3,75% 12 January 2013 : 250,000,000.00 €

OAT 4,00% April 2013 : 80,000,000.00 €



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► **Repos and deposits**

	at October 31, 2011	October 2011 average	
Repo outstanding at end of month	-	7,376,356,014.19	
Amount of deposits at end of month (loans to primary dealers and	Interbank	Eurozone	Total
Outstanding (end of the month)	26,545,000,000.00	-	26,545,000,000.00
Average outstanding	22,922,580,645.16	322,580,645.16	23,245,161,290.32

► **ACOSS commercial papers bought**

	at October 31, 2011	October 2011 average
Repo outstanding at end of month	-	-

► **Swaps**

Negotiated amount: €0

► **Average maturity including swaps**

At October 31, 2011: 7 years and 66 days

► **Inflation base reference available at October 1st, 2011**

To OATi : 121,94

To OATei : 112,03