

**AFT Monthly Operations Review (euros)  
October 2012**

▶ **OAT auctions**

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	4.25%	10/25/2011	10/04/2012	1,467,000,000	10/09/2012	10/25/2018	117.10%	-
OAT	2.25%	10/25/2011	10/04/2012	5,692,000,000	10/09/2012	10/25/2022	99.75%	-
OAT	4.50%	04/25/2012	10/04/2012	2,293,000,000	10/09/2012	04/25/2041	124.67%	-
OATi	0.10%	07/25/2012	10/18/2012	2,095,000,000	10/23/2012	07/25/2021	101.20%	1.000560
<b>TOTAL OAT</b>				<b>11,547,000,000</b>				

▶ **BTAN auctions**

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	0.75%	09/25/2012	10/18/2012	1,003,000,000	10/23/2012	09/25/2014	101.07%	-
BTAN	2.00%	07/12/2012	10/18/2012	1,452,000,000	10/23/2012	07/12/2015	104.49%	-
BTAN	2.50%	07/25/2012	10/18/2012	918,000,000	10/23/2012	07/25/2016	106.98%	-
BTAN	1.00%	07/25/2012	10/18/2012	6,090,000,000	10/23/2012	07/25/2017	100.35%	-
<b>TOTAL BTAN</b>				<b>9,463,000,000</b>				



**BTF auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	10/01/2012	13	4,128	10/04/2012	01/03/2013	-0.017
BTF	10/01/2012	24	1,693	10/04/2012	03/21/2013	-0.009
BTF	10/01/2012	50	1,295	10/04/2012	09/19/2013	0.025
BTF	10/08/2012	12	3,796	10/11/2012	01/03/2013	-0.018
BTF	10/08/2012	23	1,595	10/11/2012	03/21/2013	-0.010
BTF	10/08/2012	49	1,718	10/11/2012	09/19/2013	0.018
BTF	10/15/2012	13	4,061	10/18/2012	01/17/2013	-0.023
BTF	10/15/2012	22	1,197	10/18/2012	03/21/2013	-0.007
BTF	10/15/2012	52	1,798	10/18/2012	10/17/2013	0.016
BTF	10/22/2012	12	3,973	10/25/2012	01/17/2013	-0.027
BTF	10/22/2012	25	1,760	10/25/2012	04/18/2013	-0.011
BTF	10/22/2012	51	1,443	10/25/2012	10/17/2013	0.022
BTF	10/29/2012	13	3,995	10/31/2012	01/31/2013	-0.022
BTF	10/29/2012	24	1,594	10/31/2012	04/18/2013	-0.012
BTF	10/29/2012	50	1,191	10/31/2012	10/17/2013	0.015
<b>TOTAL BTF</b>			<b>35,237</b>			



► **Over-the-counter buybacks**

Amount OTC buybacks: **€2,538,273,470**

OAT 8.50% 26 December 2012	€4,573,470
BTAN 3.75% 12 January 2013	€213,000,000
OAT 4.00% 25 April 2013	€86,250,000
OATi 2.50% 25 July 2013	€9,200,000
BTAN 2.00% 25 September 2013	€200,000,000
OAT 4.00% 25 October 2013	€347,600,000
BTAN 2.50% 12 January 2014	€1,135,000,000
OAT 4% 25 April 2014	€392,650,000
BTAN 3.00% 12 July 2014	€150,000,000

► **Repos and deposits**

	at October 31, 2012	October 2012 average	
Repo outstanding at end of month	7,461,916,363.84	9,979,286,416.47	
Amount of deposits at end of month (loans to primary dealers and Outstanding (end of the month)	Interbank	Eurozone	Total
Average outstanding	12,100,000,000.00	-	12,100,000,000.00
	4,935,483,870.97	-	4,935,483,870.97

► **ACOSS commercial papers bought**

	at October 31, 2012	October 2012 average
Repo outstanding at end of month	-	-

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At October 31, 2012: 7 years and 56 days

► **Inflation base reference available at October 1st, 2012**

To OATi:	124.22
To OAT€:	114.65