



AFT Monthly Operations Review (euros) September 2013

▶ OAT and BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	0.0325	41207	41522	2537	41527	44494	1.0799	-
OAT	0.0175	41419	41522	5208	41527	45071	0.9306	-
OAT	0.0325	41419	41522	2150	41527	53107	0.9337	-
OAT	0.0025	41238	41536	2525	41541	42333	0.9969	-
BTAN	0.0225	41330	41536	1915	41541	42425	1.0438	-
OAT	0.01	41238	41536	3050	41541	43429	0.9885	-
OATi	0.001	41480	41536	455	41541	44402	0.9891	1.00565
OATei	0.0025	41480	41536	535	41541	45498	0.9429	1.00977
OATei	0.0185	41480	41536	494	41541	46593	1.1157	1.06262
TOTAL OAT and BTAN				18,869				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	09/02/2013	13	3,996	41,522	41,613	0
BTF	41519	24	1893	41522	41690	0.106
BTF	41519	50	1697	41522	41872	0.198
BTF	41526	12	4150	41529	41613	0.081
BTF	41526	23	1694	41529	41690	0.114
BTF	41526	49	1516	41529	41872	0.198
BTF	41533	13	4051	41536	41627	0.083
BTF	41533	22	1715	41536	41690	0.122
BTF	41533	52	1916	41536	41900	0.214
BTF	41540	12	4120	41543	41627	0.063
BTF	41540	21	1916	41543	41690	0.101
BTF	41540	51	1846	41543	41900	0.184
BTF	41547	13	3833	41550	41641	0.062
BTF	41547	24	1970	41550	41718	0.089
BTF	41547	50	1552	41550	41900	0.177
TOTAL BTF			37,865			

► Over-the-counter buybacks
Amount OTC buybacks: €1,360,000,000

BTAN 3,00% 12 juillet 2014	€260,000,000
OAT 4,00% 25 avril 2014	€125,000,000
BTAN 0,75% 25 septembre 2014	€50,000,000
OAT 4,00% 25 octobre 2014	€50,000,000
BTAN 2,50% 15 janvier 2015	€875,000,000

► Repos and deposits

	At September 30, 2013	September 2013 average	
Repo outstanding at end of month	12,302,371,701.27	5,845,032,884.54	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	11,365,000,000.00	3,000,000,000.00	14,365,000,000.00
Average outstanding	12,358,666,666.67	100,000,000.00	12,458,666,666.67

► ACOSS commercial papers bought

	At September 30, 2013	September 2013 average
Repo outstanding at end of month	0.00	0.00

► Swaps

Negotiated amount: 0 €

► Average maturity including swaps

At September 30, 2013: 7 years et 8 days

► Inflation base reference available at September 1st, 2013

To OATi:	125.78
To OAT€i:	117.07