

AFT Monthly Operations Review (euros) October 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	0.0175	41419	41550	6014	41555	45071	0.9472	-
OAT	0.055	41389	41550	2904	41555	47233	1.3034	-
BTAN	0.0225	41330	41564	2958	41569	42425	1.0425	-
OAT	0.01	41238	41564	5277	41569	43429	0.988	-
OATi	0.021	41480	41564	727	41569	45132	1.142	1.09625
OATei	0.0185	41480	41564	481	41569	46593	1.1122	1.06204
OATei	0.018	41480	41564	522	41569	51342	1.123	1.13781
TOTAL OAT and BTAN				18,883				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	10/07/2013	12	3,997	41,557	41,641	0
BTF	41554	23	1808	41557	41718	0.089
BTF	41554	49	1637	41557	41900	0.173
BTF	41561	13	3795	41564	41655	0.05
BTF	41561	22	1597	41564	41718	0.071
BTF	41561	52	1895	41564	41928	0.172
BTF	41568	12	3794	41571	41655	0.042
BTF	41568	21	1660	41571	41718	0.063
BTF	41568	51	1793	41571	41928	0.161
BTF	41575	13	4106	41578	41669	0.06
BTF	41575	24	1795	41578	41746	0.092
BTF	41575	50	1711	41578	41928	0.187
TOTAL BTF			29,588			



► **Over-the-counter buybacks**

Amount OTC buybacks: €1,845,000,000

BTAN 2.50% 12 January 2014	€250,000,000
BTAN 3.00% 12 July 2014	€200,000,000
BTAN 2.50% 15 January 2015	€655,000,000
OAT 3.50% 25 April 2015	€430,000,000
BTAN 2.00% 12 July 2015	€210,000,000
OAT 4.00% 25 April 2014	€100,000,000

► **Repos and deposits**

	At October 31, 2013	October 2013 average	
Repo outstanding at end of month	1,900,040,300.00	15,234,086,049.29	
Amount of deposits (déposits to money market and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	10,762,000,000.00	0.00	10,762,000,000.00
Average outstanding	14,287,258,064.52	193,548,387.10	14,480,806,451.62
Amount of loans (loans to money market and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	-	-	-
Average outstanding	1,000,000.00	-	1,000,000.00

► **ACOSS commercial papers bought**

	At October 31, 2013	October 2013 average
Repo outstanding at end of month	-	-

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At October 31, 2013: 7 years et 31 days

► **Inflation base reference available at October 1st, 2013**

To OATi: 125.35
To OAT€i: 116.39