



## AFT Monthly Operations Review (euros) December 2013

▶ 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	4.00%	04/25/2013	12/05/2013	1320	12/10/2013	04/25/2018	113.55%	-
OAT	3.25%	10/25/2013	12/05/2013	1335	12/10/2013	10/25/2021	110.75%	-
OAT	2.75%	10/25/2013	12/05/2013	1335	12/10/2013	10/25/2027	99.36%	-
<b>TOTAL OAT and BTAN</b>				<b>3,990</b>				

▶ short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	12/02/2013	12	3,584	12/05/2013	02/27/2014	0.088%
BTF	12/02/2013	23	1,367	12/05/2013	05/15/2014	0.112%
BTF	12/02/2013	49	1,499	12/05/2013	11/13/2014	0.137%
BTF	12/09/2013	13	3,496	12/12/2013	03/13/2014	0.120%
BTF	12/09/2013	22	1,545	12/12/2013	05/15/2014	0.158%
BTF	12/09/2013	48	1,497	12/12/2013	11/13/2014	0.191%
BTF	12/16/2013	12	3,490	12/19/2013	03/13/2014	0.181%
BTF	12/16/2013	21	1,045	12/19/2013	05/15/2014	0.207%
BTF	12/16/2013	51	1,940	12/19/2013	12/11/2014	0.265%
BTF	12/23/2013	13	2,418	12/27/2013	03/27/2014	0.162%
BTF	12/23/2013	20	1,082	12/27/2013	05/15/2014	0.171%
BTF	12/23/2013	50	1,207	12/27/2013	12/11/2014	0.214%
<b>TOTAL BTF</b>			<b>24,170</b>			



► **Over-the-counter buybacks**

Amount OTC buybacks: €290,000,000

BTAN 2.50% 15 January 2015 €215,000,000

OAT 3.50% 25 April 2015 €75,000,000

► **Repos and deposits**

	At December 31, 2013	December 2013 average	
Repo outstanding at end of month	350,000,000.37	5,005,018,949.75	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	15,500,000,000.00	0.00	15,500,000,000.00
Average outstanding	13,561,645,161.29	0.00	13,561,645,161.29
Amount of loans (loans to money market and Eurozone State)	Interbank	Eurozone	Total
Outstanding (end of the month)	-	-	-
Average outstanding	-	-	-

► **ACOSS commercial papers bought**

	At December 31, 2013	December 2013 average
Repo outstanding at end of month	5,000,000,000.00	5,000,000,000.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At December 31, 2013: 7 years et 2 days

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

To OATi: 125.60

To OAT€i: 117.11