

AFT Monthly Operations Review (euros) October 2014

▶ 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	1.75%	25/05/2014	02/10/2014	1,611	07/10/2014	25/05/2023	106.69%	-
OAT	1.75%	25/11/2013	02/10/2014	3,548	07/10/2014	25/11/2024	104.96%	-
OAT	2.75%	25/10/2013	02/10/2014	2,964	07/10/2014	25/10/2027	113.32%	-
OAT	4.25%	25/10/2013	16/10/2014	3,142	20/10/2014	25/10/2017	112.64%	-
OAT	1.00%	25/11/2013	16/10/2014	1,470	20/10/2014	25/11/2018	103.39%	-
OAT	0.50%	25/11/2013	16/10/2014	2,885	20/10/2014	25/11/2019	100.82%	-
OATi	2.10%	25/07/2014	16/10/2014	510	20/10/2014	25/07/2023	118.96%	1.10006
OATei	1.85%	25/07/2014	16/10/2014	293	20/10/2014	25/07/2027	119.88%	1.06545
OATei	0.70%	25/07/2014	16/10/2014	429	20/10/2014	25/07/2030	102.84%	0.99946
TOTAL OAT				16,852				

▶ short-term auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	6/10/14	12	3,998	8/10/14	31/12/14	-0.028%
BTF	6/10/14	23	2,020	8/10/14	18/3/15	-0.033%
BTF	6/10/14	49	1,794	8/10/14	16/9/15	-0.034%
BTF	13/10/14	13	4,618	15/10/14	14/1/15	-0.038%
BTF	13/10/14	22	2,052	15/10/14	18/3/15	-0.030%
BTF	13/10/14	52	1,899	15/10/14	14/10/15	-0.030%
BTF	20/10/14	5	250	22/10/14	27/11/14	-0.069%
BTF	20/10/14	12	3,991	22/10/14	14/1/15	-0.049%
BTF	20/10/14	21	1,770	22/10/14	18/3/15	-0.031%
BTF	20/10/14	51	1,506	22/10/14	14/10/15	-0.026%
BTF	27/10/14	13	3,992	29/10/14	28/1/15	-0.022%
BTF	27/10/14	20	1,595	29/10/14	18/3/15	-0.024%
BTF	27/10/14	50	1,594	29/10/14	14/10/15	-0.013%
TOTAL BTF			31,079			



► **Over-the-counter buybacks**

Amount OTC buybacks: **€1,085,000,000**

BTAN 2,50% 15 January 2015	140,000,000 €
OAT 3,50% 25 April 2015	55,000,000 €
BTAN 2,00% 12 July 2015	425,000,000 €
OAT 3,00% 25 October 2015	100,000,000 €
BTAN 2,25% 25 February 2016	100,000,000 €
OAT 3,25% 25 April 2016	265,000,000 €

► **Repos and deposits**

Repo outstanding at end of month	At October 31, 2014	October 2014 average	
Repo	4,173,797,664.71	433,732,093.99	
Reverse Repo	-	-	
Amount of deposits at end of month (loans to primary dealers and	Interbank	Eurozone	Total
Outstanding (end of the month)	10,200,000,000.00	-	10,200,000,000.00
Average outstanding	3,429,032,258.06	0.00	3,429,032,258.06
Amount of loans (loans to money market and Eurozone State	Interbank	Eurozone	Total
Treasuries)			
Outstanding (end of the month)	-	-	0.00
Average outstanding	-	-	0.00
► ACOSS commercial papers bought	At October 31, 2014	October 2014 average	
Repo outstanding at end of month	0.00	238,709,677.42	

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At October 31, 2014: 7 years and 17 days

► **Inflation base reference available at October 1st, 2014**

To OATi: 125.81
To OAT€i: 116.78