

AFT Monthly Operations Review (euros) December 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%	10/25/2012	12/06/2012	1,469,000,000	12/11/2012	10/25/2018	118.38%	–
OAT	3.75%	10/25/2012	12/06/2012	2,150,000,000	12/11/2012	10/25/2019	116.18%	–
OAT	2.75%	10/25/2012	12/06/2012	1,124,000,000	12/11/2012	10/25/2027	102.36%	–
TOTAL OAT				4,743,000,000				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	12/03/2012	12	3,796	12/06/2012	02/28/2013	-0.022
BTF	12/03/2012	23	1,575	12/06/2012	05/16/2013	-0.008
BTF	12/03/2012	49	1,396	12/06/2012	11/14/2013	0.016
BTF	12/10/2012	13	3,495	12/13/2012	03/14/2013	-0.026
BTF	12/10/2012	22	1,196	12/13/2012	05/16/2013	-0.015
BTF	12/10/2012	48	1,293	12/13/2012	11/14/2013	-0.012
BTF	12/17/2012	12	3,395	12/20/2012	03/14/2013	-0.015
BTF	12/17/2012	21	1,199	12/20/2012	05/16/2013	-0.006
BTF	12/17/2012	51	1,694	12/20/2012	12/12/2013	0.005
TOTAL BTF			19,039			



► **Over-the-counter buybacks**

Amount OTC buybacks: €1,640,000,000

BTAN 2,50% 12 January 2014	€250,000,000
OAT 4% 25 April 2014	€70,000,000
BTAN 3,00% 12 July 2014	€100,000,000
BTAN 0,75% 25 September 2014	€840,000,000
OAT 4,00% 25 October 2014	€380,000,000

► **Repos and deposits**

	at December 31, 2012	December 2012 average	
Repo outstanding at end of month	5,643,950,133.62	11,509,971,037.99	
Amount of deposits at end of month (loans to primary dealers and Outstanding (end of the month)	Interbank 19,350,000,000.00	Eurozone -	Total 19,350,000,000.00
Average outstanding	9,361,612,903.23	-	9,361,612,903.23

► **ACOSS commercial papers bought**

	at December 31, 2012	December 2012 average
Repo outstanding at end of month	-	1,854,838,709.68

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At December 31, 2012: 7 years and 34 days

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

To OATi:	124.74
To OAT€i:	115.97