

## AFT Monthly Operations Review (euros) January 2013

### ▶ OAT auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	2.50%	01/15/2013	01/17/2013	2,350	01/22/2013	01/15/2015	104.46%	–
OAT	3.75%	04/25/2012	01/17/2013	1,585	01/22/2013	04/25/2017	112.56%	–
OAT	1.00%	05/25/2012	01/17/2013	4,045	01/22/2013	05/25/2018	99.71%	–
OAT	3.75%	10/25/2012	01/03/2013	1,630	01/08/2013	10/25/2019	115.69%	–
OAT	3.50%	04/25/2012	01/03/2013	1,668	01/08/2013	04/25/2020	114.03%	–
OAT	2.25%	10/25/2012	01/03/2013	3,530	01/08/2013	10/25/2022	101.55%	–
OAT	5.75%	10/25/2012	01/03/2013	1,165	01/08/2013	10/25/2032	143.64%	–
OAT€i	0.25%	07/25/2012	01/17/2013	600	01/22/2013	07/25/2018	104.21%	1.029320
OATi	1.30%	07/25/2012	01/17/2013	540	01/22/2013	07/25/2019	111.51%	1.055320
OAT€i	1.85%	07/25/2012	01/17/2013	687	01/22/2013	07/25/2027	116.65%	1.058050
<b>TOTAL OAT</b>				<b>17,800</b>				

### ▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	01/02/2013	12	3,792	01/04/2013	03/28/2013	-0.015
BTF	01/02/2013	23	1,697	01/04/2013	06/13/2013	-0.003
BTF	01/02/2013	49	1,490	01/04/2013	12/12/2013	0.022
BTF	01/07/2013	13	3,994	01/10/2013	04/11/2013	-0.010
BTF	01/07/2013	22	1,702	01/10/2013	06/13/2013	0.000
BTF	01/07/2013	48	1,390	01/10/2013	12/12/2013	0.035
BTF	01/14/2013	12	3,598	01/17/2013	04/11/2013	-0.002
BTF	01/14/2013	21	1,402	01/17/2013	06/13/2013	0.017
BTF	01/14/2013	51	2,035	01/17/2013	01/09/2014	0.057
BTF	01/21/2013	13	4,830	01/24/2013	04/25/2013	0.007
BTF	01/21/2013	20	1,606	01/24/2013	06/13/2013	0.037
BTF	01/21/2013	50	1,613	01/24/2013	01/09/2014	0.089
BTF	01/28/2013	12	3,995	01/31/2013	04/25/2013	0.011
BTF	01/28/2013	23	1,930	01/31/2013	07/11/2013	0.051
BTF	01/28/2013	49	1,539	01/31/2013	01/09/2014	0.186
<b>TOTAL BTF</b>			<b>36,613</b>			

► **Over-the-counter buybacks**

**Amount OTC buybacks: €2,655,000,000**

BTAN 2.5% 12 January 2014 €2,305,000,000  
 OAT 4% 25 April 2014 €300,000,000  
 BTAN 0.75% 25 September 2014 €50,000,000

► **Repos and deposits**

	At January 31, 2013	January 2013 average	
Repo outstanding at end of month	10,803,200,820.27	8,882,723,078.45	
Amount of deposits at end of month (loans to primary dealers and Outstanding (end of the month)	Interbank 10,150,000,000.00	Eurozone -	Total 10,150,000,000.00
Average outstanding	6,886,838,709.68	-	6,886,838,709.68

► **ACOSS commercial papers bought**

	At January 31, 2013	January 2013 average
Repo outstanding at end of month	-	1,645,161,290.32

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At January 31, 2013: 7 years and 47 days

► **Inflation base reference available at January 31, 2013**

To OATi: 124.81  
 To OAT€i: 116.21