

AFT Monthly Operations Review (euros) September 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%	10/25/2011	09/06/2012	1,747,000,000	09/11/2012	10/25/2017	115.84%	-
OAT	3.00%	04/25/2012	09/06/2012	3,907,000,000	09/11/2012	04/25/2022	106.73%	-
OAT	2.75%	10/25/2011	09/06/2012	3,796,000,000	09/11/2012	10/25/2027	98.82%	-
OATei	1.10%	07/25/2012	09/20/2012	963,000,000	09/25/2012	07/25/2022	107.96%	1.061910
OATei	1.85%	07/25/2012	09/20/2012	524,000,000	09/25/2012	07/25/2027	116.63%	1.046470
OATi	3.40%	07/25/2012	09/20/2012	218,000,000	09/25/2012	07/25/2029	144.36%	1.235900
OATei	3.15%	07/25/2012	09/20/2012	257,000,000	09/25/2012	07/25/2032	143.87%	1.210310
TOTAL OAT				11,412,000,000				

▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	0.75%	09/25/2012	09/20/2012	3,262,000,000	09/25/2012	09/25/2014	101.09%	-
BTAN	2.25%	02/25/2012	09/20/2012	1,367,000,000	09/25/2012	02/25/2016	105.81%	-
BTAN	1.00%	07/25/2012	09/20/2012	3,895,000,000	09/25/2012	07/25/2017	100.09%	-
TOTAL BTAN				8,524,000,000				



▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	09/03/2012	13	4,283	09/06/2012	12/06/2012	-0.014
BTF	09/03/2012	24	1,611	09/06/2012	02/21/2013	-0.008
BTF	09/03/2012	50	1,215	09/06/2012	08/22/2013	0.002
BTF	09/10/2012	12	3,999	09/13/2012	12/06/2012	-0.021
BTF	09/10/2012	23	1,594	09/13/2012	02/21/2013	-0.008
BTF	09/10/2012	49	1,392	09/13/2012	08/22/2013	0.004
BTF	09/17/2012	13	3,798	09/20/2012	12/20/2012	-0.012
BTF	09/17/2012	22	1,392	09/20/2012	02/21/2013	-0.004
BTF	09/17/2012	52	1,748	09/20/2012	09/19/2013	0.029
BTF	09/24/2012	13	3,798	09/27/2012	12/20/2012	-0.016
BTF	09/24/2012	25	1,720	09/27/2012	03/21/2013	-0.006
BTF	09/24/2012	51	1,269	09/27/2012	09/19/2013	0.006
TOTAL BTF			27,819			

► **Over-the-counter buybacks**

Amount OTC buybacks:	€3,503,000,000
BTAN 3.75% 12 January 2013	€525,000,000
BTAN 4.50% 12 July 2013	€1,005,000,000
OATi 2.50% 25 July 2013	€50,000,000
BTAN 2.00% 25 September 2013 :	€213,000,000
OAT 4.00% 25 October 2013	€1,280,000,000
BTAN 2.50% 12 January 2014 :	€170,000,000
OAT 4.00% 25 April 2014	€260,000,000

► **Repos and deposits**

	at September 30, 2012	September 2012 average	
Repo outstanding at end of month	5,660,463,041.32	3,765,973,618.15	
Amount of deposits at end of month (loans to primary dealers and Outstanding (end of the month)	Interbank 17,350,000,000.00	Eurozone -	Total 17,350,000,000.00
Average outstanding	7,226,333,333.33	-	7,226,333,333.33

► **ACOSS commercial papers bought**

	at September 30, 2012	September 2012 average
Repo outstanding at end of month	-	-

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At September 30, 2012: 7 years and 27 days

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

To OATi:	124.78
To OAT€i:	115.29