



## AFT Monthly Operations Review (euros) February 2013

### ▶ OAT and BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	2.00%	07/12/2012	02/21/2013	1,979	02/26/2013	07/12/2015	103.74%	–
OAT	4.25%	10/25/2012	02/21/2013	1,978	02/26/2013	10/25/2017	114.96%	–
OAT	1.00%	05/25/2012	02/21/2013	5,599	02/26/2013	05/25/2018	99.38%	–
OAT	2.50%	10/25/2012	02/07/2013	2,211	02/12/2013	10/25/2020	104.79%	–
OAT	2.25%	10/25/2012	02/07/2013	3,354	02/12/2013	10/25/2022	99.60%	–
OAT	2.75%	10/25/2012	02/07/2013	3,988	02/12/2013	10/25/2027	98.76%	–
OAT€i	0.25%	07/25/2012	02/21/2013	2,320	02/26/2013	07/25/2024	96.81%	1.008010
<b>TOTAL OAT and BTAN</b>				<b>21,429</b>				

### ▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	02/04/2013	13	3,995	02/07/2013	05/09/2013	0.011
BTF	02/04/2013	22	1,890	02/07/2013	07/11/2013	0.047
BTF	02/04/2013	48	1,497	02/07/2013	01/09/2014	0.162
BTF	02/11/2013	12	3,995	02/14/2013	05/09/2013	0.012
BTF	02/11/2013	21	1,708	02/14/2013	07/11/2013	0.048
BTF	02/11/2013	51	1,902	02/14/2013	02/06/2014	0.145
BTF	02/18/2013	13	3,595	02/21/2013	05/23/2013	0.015
BTF	02/18/2013	24	1,798	02/21/2013	08/08/2013	0.050
BTF	02/18/2013	50	1,795	02/21/2013	02/06/2014	0.131
BTF	02/25/2013	12	3,792	02/28/2013	05/23/2013	0.012
BTF	02/25/2013	23	2,038	02/28/2013	08/08/2013	0.041
BTF	02/25/2013	49	1,962	02/28/2013	02/06/2014	0.121
<b>TOTAL BTF</b>			<b>29,967</b>			



► **Over-the-counter buybacks**

Amount OTC buybacks: €3,175,000,000

BTAN 2.5% 12 January 2014 €1,800,000,000

OAT 4% 25 April 2014 €1,375,000,000

► **Repos and deposits**

	At February 28, 2013	February 2013 average	
Repo outstanding at end of month	14,651,285,982.24	9,783,123,132.51	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	11,420,000,000.00	0.00	11,420,000,000.00
Average outstanding	4,855,357,142.86	0.00	4,855,357,142.86

► **ACOSS commercial papers bought**

	At February 28, 2013	February 2013 average
Repo outstanding at end of month	0.00	0.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At February 28, 2013: 7 years and 36 days

► **Inflation base reference available at February 28, 2013**

To OATi: 124.61

To OAT€i: 115.97