

AFT Monthly Operations Review (euros) March 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
OAT	4.25%	10/25/2012	03/07/2013	2,468	03/12/2013	10/25/2018	117.54%	–
OAT	2.25%	10/25/2012	03/07/2013	3,558	03/12/2013	10/25/2022	101.32%	–
OAT	2.75%	10/25/2012	03/07/2013	1,768	03/12/2013	10/25/2027	100.43%	–
OAT	0.25%	11/25/2012	03/21/2013	5,019	03/26/2013	11/25/2015	99.81%	–
OAT	1.00%	05/25/2012	03/21/2013	2,990	03/26/2013	05/25/2018	100.54%	–
OATei	0.25%	07/25/2012	03/21/2013	947	03/26/2013	07/25/2018	104.95%	1.023340
OATi	1.30%	07/25/2012	03/21/2013	375	03/26/2013	07/25/2019	112.28%	1.053740
OATei	1.85%	07/25/2012	03/21/2013	438	03/26/2013	07/25/2027	116.57%	1.051910
TOTAL OAT and BTAN				17,563				

▶ OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served (€m)	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	3.25%	25/05/2012	26/03/2013	4,500	04/04/2013	25/05/2045	99.74%	-
TOTAL OAT				4,500				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	03/04/2013	13	3,993	03/07/2013	06/06/2013	0.013
BTF	03/04/2013	22	1,747	03/07/2013	08/08/2013	0.031
BTF	03/04/2013	48	1,879	03/07/2013	02/06/2014	0.082
BTF	03/11/2013	12	3,999	03/14/2013	06/06/2013	0.015
BTF	03/11/2013	21	1,798	03/14/2013	08/08/2013	0.029
BTF	03/11/2013	51	2,001	03/14/2013	03/06/2014	0.088
BTF	03/18/2013	13	4,009	03/21/2013	06/20/2013	0.016
BTF	03/18/2013	24	2,000	03/21/2013	09/05/2013	0.036
BTF	03/18/2013	50	1,601	03/21/2013	03/06/2014	0.087
BTF	03/25/2013	12	3,500	03/28/2013	06/20/2013	0.009
BTF	03/25/2013	23	1,494	03/28/2013	09/05/2013	0.032
BTF	03/25/2013	49	1,717	03/28/2013	03/06/2014	0.086
TOTAL BTF			29,738			

► Over-the-counter buybacks
Amount OTC buybacks: €1,765,000,000

BTAN 2.5% 12 January 2014	€415,000,000
OAT 4% 25 April 2014	€100,000,000
BTAN 3% 12 July 2014	€1,250,000,000

► Repos and deposits

	At March 31, 2013	March 2013 average	
Repo outstanding at end of month	10,149,796,218.87	13,778,451,969.92	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	17,600,000,000.00	0.00	17,600,000,000.00
Average outstanding	11,187,483,870.97	0.00	11,187,483,870.97

► ACOSS commercial papers bought

	At March 31, 2013	March 2013 average
Repo outstanding at end of month	2,700,000,000.00	2,112,903,225.81

► Swaps

Negotiated amount: 0 €

► Average maturity including swaps

At March 31, 2013: 6 years et 364 days

► Inflation base reference available at March 31, 2013

To OATi:	125.02
To OAT€i:	116.39