

AFT Monthly Operations Review (euros) April 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	3.50%	04/25/2012	04/04/2013	2,668	04/09/2013	04/25/2020	114.99%	–
OAT	3.75%	04/25/2012	04/04/2013	3,090	04/09/2013	04/25/2021	116.61%	–
OAT	2.25%	10/25/2012	04/04/2013	2,618	04/09/2013	10/25/2022	102.64%	–
OAT	0.25%	11/25/2012	04/18/2013	4,334	04/23/2013	11/25/2015	100.04%	-
OAT	1.00%	05/25/2012	04/18/2013	3,577	04/23/2013	05/25/2018	101.37%	-
BTANi	0.45%	07/25/2012	04/18/2013	407	04/23/2013	07/25/2016	105.23%	1.038460
OATi	0.10%	07/25/2012	04/18/2013	639	04/23/2013	07/25/2021	102.87%	0.999020
OATei	1.85%	07/25/2012	04/18/2013	655	04/23/2013	07/25/2027	119.67%	1.052490
TOTAL OAT and BTAN				17,988				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/02/2013	13	3,995	04/04/2013	07/04/2013	0.015
BTF	04/02/2013	22	995	04/04/2013	09/05/2013	0.026
BTF	04/02/2013	36	996	04/04/2013	12/12/2013	0.031
BTF	04/02/2013	52	2,197	04/04/2013	04/03/2014	0.086
BTF	04/08/2013	12	3,785	04/11/2013	07/04/2013	0.013
BTF	04/08/2013	21	1,496	04/11/2013	09/05/2013	0.029
BTF	04/08/2013	51	1,999	04/11/2013	04/03/2014	0.067
BTF	04/15/2013	13	4,460	04/18/2013	07/18/2013	0.011
BTF	04/15/2013	24	2,001	04/18/2013	10/03/2013	0.027
BTF	04/15/2013	50	1,709	04/18/2013	04/03/2014	0.060
BTF	04/22/2013	12	4,071	04/25/2013	07/18/2013	0.003
BTF	04/22/2013	23	2,156	04/25/2013	10/03/2013	0.024
BTF	04/22/2013	49	2,212	04/25/2013	04/03/2014	0.054
BTF	04/29/2013	13	4,326	05/02/2013	08/01/2013	-0.002
BTF	04/29/2013	22	2,175	05/02/2013	10/03/2013	0.008
BTF	04/29/2013	52	1,956	05/02/2013	04/30/2014	0.029
TOTAL BTF			40,529			

► **Over-the-counter buybacks**

Amount OTC buybacks: €1,715,000,000

BTAN 2.5% 12 January 2014 €100,000,000
 OAT 4% 25 April 2014 €110,000,000
 BTAN 3.00% 12 July 2014 €1,505,000,000

► **Repos and deposits**

	At April 30, 2013	April 2013 average	
Repo outstanding at end of month	3,830,678,093.59	17,682,500,020.84	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	6,310,000,000.00	0.00	6,310,000,000.00
Average outstanding	12,676,400,000.00	0.00	12,676,400,000.00

► **ACOSS commercial papers bought**

	At April 30, 2013	April 2013 average
Repo outstanding at end of month	0.00	360,000,000.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At April 30, 2013: 7 years et 41 days

► **Inflation base reference available at April 30, 2013**

To OATi: 124.36
 To OAT€i: 115.13