

AFT Monthly Operations Review (euros) June 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%	04/25/2013	06/06/2013	1,825	06/11/2013	04/25/2020	114.39%	-
OAT	1.75%	05/25/2013	06/06/2013	3,840	06/11/2013	05/25/2023	97.38%	-
OAT	2.75%	10/25/2012	06/06/2013	2,323	06/11/2013	10/25/2027	101.98%	-
OAT	0.25%	11/25/2012	06/20/2013	3,295	06/25/2013	11/25/2015	99.39%	-
OAT	1.00%	11/25/2012	06/20/2013	4,135	06/25/2013	11/25/2018	98.72%	-
BTANi	0.45%	07/25/2012	06/20/2013	400	06/25/2013	07/25/2016	103.16%	1.046080
OATei	0.25%	07/25/2012	06/20/2013	685	06/25/2013	07/25/2024	95.23%	1.012400
OATei	1.85%	07/25/2012	06/20/2013	395	06/25/2013	07/25/2027	112.84%	1.065380
TOTAL OAT and BTAN				16,898				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/03/2013	12	3,950	06/06/2013	08/29/2013	0.017
BTF	06/03/2013	25	2,071	06/06/2013	11/28/2013	0.042
BTF	06/03/2013	51	1,819	06/06/2013	05/28/2014	0.082
BTF	06/10/2013	13	4,499	06/13/2013	09/12/2013	0.025
BTF	06/10/2013	24	1,598	06/13/2013	11/28/2013	0.048
BTF	06/10/2013	50	1,596	06/13/2013	05/28/2014	0.116
BTF	06/17/2013	12	4,257	06/20/2013	09/12/2013	0.033
BTF	06/17/2013	23	1,754	06/20/2013	11/28/2013	0.058
BTF	06/17/2013	49	1,693	06/20/2013	05/28/2014	0.099
BTF	06/24/2013	13	4,485	06/27/2013	09/26/2013	0.065
BTF	06/24/2013	22	1,584	06/27/2013	11/28/2013	0.095
BTF	06/24/2013	52	2,008	06/27/2013	06/26/2014	0.244
TOTAL BTF			31,314			

► Over-the-counter buybacks
Amount OTC buybacks: €1,373,000,000

OATi 2.50% 25 July 2013	€388,000,000
OAT 4% 25 April 2014	€285,000,000
BTAN 3.00% 12 July 2014	€200,000,000
BTAN 2.50% 15 January 2015	€500,000,000

► Repos and deposits

	At June 30, 2013	June 2013 average	
Repo outstanding at end of month	28,512,824,519.01	15,582,950,582.22	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	25,000,000,000.00	0.00	25,000,000,000.00
Average outstanding	18,975,900,000.00	0.00	18,975,900,000.00

► ACOSS commercial papers bought

	At June 30, 2013	June 2013 average
Repo outstanding at end of month	2,500,000,000.00	2,500,000,000.00

► Swaps

Negotiated amount: 0 €

► Average maturity including swaps

At June 30, 2013: 6 years et 353 days

► Inflation base reference available at June 1st, 2013

To OATi:	125,69
To OAT€i:	116,94