

AFT Monthly Operations Review (euros) July 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	1.75%	05/25/2013	07/04/2013	6,307	07/09/2013	05/25/2023	95.04%	-
OAT	2.75%	10/25/2012	07/04/2013	3,290	07/09/2013	10/25/2027	99.00%	-
OAT	0.25%	11/25/2012	07/18/2013	2,094	07/23/2013	11/25/2015	99.85%	-
OAT	3.75%	04/25/2013	07/18/2013	1,774	07/23/2013	04/25/2017	111.44%	-
OAT	1.00%	11/25/2012	07/18/2013	4,755	07/23/2013	11/25/2018	99.54%	-
OATi	0.10%	07/25/2012	07/18/2013	478	07/23/2013	07/25/2021	99.28%	1.006440
OATei	0.25%	07/25/2012	07/18/2013	605	07/23/2013	07/25/2024	96.29%	1.012950
OATei	1.80%	07/25/2012	07/18/2013	225	07/23/2013	07/25/2040	117.05%	1.142010
TOTAL OAT and BTAN				19,528				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	07/01/2013	12	4,196	07/04/2013	09/26/2013	0.036
BTF	07/01/2013	25	2,109	07/04/2013	12/27/2013	0.058
BTF	07/01/2013	51	2,020	07/04/2013	06/26/2014	0.171
BTF	07/08/2013	13	4,430	07/11/2013	10/10/2013	0.018
BTF	07/08/2013	24	1,991	07/11/2013	12/27/2013	0.038
BTF	07/08/2013	50	2,185	07/11/2013	06/26/2014	0.098
BTF	07/15/2013	12	3,975	07/18/2013	10/10/2013	0.027
BTF	07/15/2013	23	1,796	07/18/2013	12/27/2023	0.048
BTF	07/15/2013	49	2,053	07/18/2013	06/26/2014	0.124
BTF	07/22/2013	13	3,991	07/25/2013	10/24/2013	0.042
BTF	07/22/2013	22	1,697	07/25/2013	12/27/2013	0.067
BTF	07/22/2013	52	1,992	07/25/2013	07/24/2014	0.147
BTF	07/29/2013	12	3,990	08/01/2013	10/24/2013	0.040
BTF	07/29/2013	25	1,994	08/01/2013	01/23/2014	0.066
BTF	07/29/2013	51	1,697	08/01/2013	07/24/2014	0.145
TOTAL BTF			40,116			



► **Over-the-counter buybacks**

Amount OTC buybacks: €5,055,000,000

OATi 2.50% 25 July 2013 €255,000,000
 BTAN 3% 12 July 2014 €150,000,000
 BTAN 2.50% 15 January 2015 €4,650,000,000

► **Repos and deposits**

	At July 31, 2013	July 2013 average	
Repo outstanding at end of month	8,650,349,539.19	27,390,535,621.16	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	13,930,000,000.00	0.00	13,930,000,000.00
Average outstanding	15,602,580,645.16	0.00	15,602,580,645.16

► **ACOSS commercial papers bought**

	At July 31, 2013	July 2013 average
Repo outstanding at end of month	0.00	0.00

► **Swaps**

Negotiated amount: 0 €

► **Average maturity including swaps**

At July 31, 2013: 7 years et 29 days

► **Inflation base reference available at July 1st, 2013**

To OATi: 125.50
 To OAT€i: 116.83