

AFT Monthly Operations Review (euros) August 2013

► BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€m)	Settlement date	Maturity date	Weighted average rate (%)
BTF	08/05/2013	13	4,038	08/08/2013	11/07/2013	0.043
BTF	08/05/2013	24	1,894	08/08/2013	01/23/2014	0.072
BTF	08/05/2013	50	1,916	08/08/2013	07/24/2014	0.138
BTF	08/12/2013	12	3,993	08/14/2013	11/07/2013	0.045
BTF	08/12/2013	23	1,745	08/14/2013	01/23/2014	0.079
BTF	08/12/2013	49	1,995	08/14/2013	07/24/2014	0.146
BTF	08/19/2013	13	3,995	08/22/2013	11/21/2013	0.061
BTF	08/19/2013	22	1,455	08/22/2013	01/23/2014	0.091
BTF	08/19/2013	48	1,878	08/22/2013	07/24/2014	0.178
BTF	08/26/2013	12	3,998	08/29/2013	11/21/2013	0.059
BTF	08/26/2013	21	1,594	08/29/2013	01/23/2014	0.092
BTF	08/26/2013	51	2,021	08/29/2013	08/21/2014	0.193
TOTAL BTF			30,522			

► Over-the-counter buybacks
Amount OTC buybacks: €1,203,000,000

BTAN 2.50% 12 January 2014	€60,000,000
OAT 4.00% 25 April 2014	€225,000,000
BTAN 3.00% 12 July 2014	€768,000,000
BTAN 2.50% 15 January 2015	€150,000,000

► Repos and deposits

	At August 31, 2013	August 2013 average	
Repo outstanding at end of month	0.00	4,808,763,980.97	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	7,045,000,000.00	0.00	7,045,000,000.00
Average outstanding	8,688,935,483.87	0.00	8,688,935,483.87

► ACOSS commercial papers bought

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

► Swaps

Negotiated amount: 0 €

► Average maturity including swaps

At August 31, 2013: 7 years et 4 days

► Inflation base reference available at August 1st, 2013

To OATi:	125.57
To OAT€i:	116.95