

AFT Monthly Operations Review (euros) April 2010



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FRANCE TRÉSOR

▶ OAT auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	3,00%	10/25/2009	04/01/2010	1 575 000 000	04/07/2010	10/25/2015	102,70%	-
OAT	3,50%	04/25/2009	04/01/2010	3 512 000 000	04/07/2010	04/25/2020	100,79%	-
OAT	3,75%	04/25/2009	04/01/2010	1 955 000 000	04/07/2010	04/25/2021	102,17%	-
OAT	2,25%	10/25/2009	04/01/2010	1 365 000 000	04/07/2010	10/25/2025	125,30%	-
OAT	5,00%	04/25/2009	04/15/2010	1 595 000 000	04/20/2010	04/25/2012	108,02%	-
OATei	2,25%	07/25/2009	04/15/2010	1 061 000 000	04/20/2010	07/25/2020	108,59%	1,123180
OATi	2,10%	07/25/2009	04/15/2010	795 000 000	04/20/2010	07/25/2023	107,52%	1,035400
TOTAL OAT				11 858 000 000				

▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	3,75%	01/12/2010	04/15/2010	1 960 000 000	04/20/2010	01/12/2013	106,54%	-
BTAN	3,00%	07/12/2009	04/15/2010	2 935 000 000	04/20/2010	07/12/2014	103,88%	-
BTAN	2,50%	01/15/2010	04/15/2010	2 829 000 000	04/20/2010	01/15/2015	101,08%	-
TOTAL OAT				7 724 000 000				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	04/06/2010	13	4 362	04/08/2010	07/08/2010	0,301
BTF	04/06/2010	24	1 658	04/08/2010	09/23/2010	0,408
BTF	04/06/2010	52	2 216	04/08/2010	04/07/2011	0,651
BTF	04/06/2010	12	4 500	04/15/2010	07/08/2010	0,284
BTF	04/12/2010	25	2 697	04/15/2010	10/07/2010	0,430
BTF	04/12/2010	51	1 120	04/15/2010	04/07/2011	0,650
BTF	04/12/2010	13	4 979	04/22/2010	07/22/2010	0,269
BTF	04/19/2010	24	1 643	04/22/2010	10/07/2010	0,401
BTF	04/19/2010	50	1 510	04/22/2010	04/07/2011	0,564
BTF	04/19/2010	12	4 367	04/29/2010	07/22/2010	0,234
BTF	04/26/2010	23	2 640	04/29/2010	10/07/2010	0,362
BTF	04/26/2010	49	1 103	04/29/2010	04/07/2011	0,564
TOTAL BTF			32 795			



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► **Over-the-counter buybacks**

Amount OTC buybacks: €0



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► **Repos and deposits**

	at April 30, 2010	April 2010 average	
Repo outstanding at end of month	19 575 859 307,31	42 564 513 713,93	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	14 760 010 000,00	-	14 760 010 000,00
Average outstanding	8 711 833 333,33	-	8 711 833 333,33

► **ACOSS commercial papers bought**

	at April 30, 2010	April 2010 average
Repo outstanding at end of month	-	-

► **Swaps**

Negotiated amount: €0

► **Average maturity including swaps**

At April 30, 2010: 6 years and 352 days

► **Inflation base reference available at April 1st, 2010**

To OATi: 118,32

To OAT€: 107,75