

AFT Monthly Operations Review (euros) June 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	3,75%	04/25/2010	06/03/2010	1 485 000 000	06/08/2010	04/25/2017	108,01%	-
OAT	3,50%	04/25/2010	06/03/2010	2 918 000 000	06/08/2010	04/25/2020	103,75%	-
OAT	3,75%	04/25/2010	06/03/2010	3 960 000 000	06/08/2010	04/25/2021	105,47%	-
OAT	5,50%	04/25/2010	06/03/2010	1 156 000 000	06/08/2010	04/25/2029	124,93%	-
OATi	1,00%	07/25/2009	06/17/2010	1 109 000 000	06/22/2010	07/25/2017	102,28%	-
OATi	2,10%	07/25/2009	06/17/2010	611 000 000	06/22/2010	07/25/2023	109,99%	-
OATei	2,25%	07/25/2009	06/17/2010	281 000 000	06/22/2010	07/25/2040	107,93%	1,068920
TOTAL OAT				11 520 000 000				

▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	0,75%	09/20/2009	06/17/2010	2 640 000 000	06/22/2010	09/20/2012	99,86%	-
BTAN	4,50%	07/12/2009	06/17/2010	2 100 000 000	06/22/2010	07/12/2013	109,97%	-
BTAN	2,00%	07/12/2009	06/17/2010	4 086 000 000	06/22/2010	07/12/2015	99,52%	-
TOTAL OAT				8 826 000 000				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/07/2010	12	4 011	06/10/2010	09/02/2010	0,176
BTF	06/07/2010	25	2 027	06/10/2010	12/02/2010	0,238
BTF	06/07/2010	51	2 020	06/10/2010	06/01/2011	0,366
BTF	06/07/2010	13	4 509	06/17/2010	09/16/2010	0,202
BTF	06/14/2010	20	1 003	06/17/2010	11/04/2010	0,216
BTF	06/14/2010	24	2 008	06/17/2010	12/02/2010	0,247
BTF	06/14/2010	12	4 003	06/24/2010	09/16/2010	0,258
BTF	06/21/2010	23	2 548	06/24/2010	12/02/2010	0,323
BTF	06/21/2010	49	1 532	06/24/2010	06/01/2011	0,469
BTF	06/21/2010	13	4 958	07/01/2010	09/30/2010	0,330
BTF	06/28/2010	26	2 032	07/01/2010	12/30/2010	0,410
BTF	06/28/2010	40	1 616	07/01/2010	04/07/2011	0,510
TOTAL BTF			32 267			



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► Over-the-counter buybacks

Amount OTC buybacks: €3 416 000 000

BTAN 3,00% January 2011 : €590 000 000

OAT 6,50% April 2011: €324 000 000

BTAN 3,50% July 2011: €1 334 000 000

OATi 1,60% July 2011: €200 000 000

BTAN 1,50% September 2011: €968 000 000

► Repos and deposits

	at June 30, 2010	June 2010 average	
Repo outstanding at end of month	15 651 285 424,90	7 366 513 592,98	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)			Total
	Interbank	Eurozone	
Outstanding (end of the month)	11 200 000 000,00	-	11 200 000 000,00
Average outstanding	14 186 333 333,33	-	14 186 333 333,33

► ACOSS commercial papers bought

	at June 30, 2010	June 2010 average
Repo outstanding at end of month	-	966 666 666,67

► Swaps

Negotiated amount: €0

► Average maturity including swaps

At June 30, 2010: 6 years and 326 days

► Inflation base reference available at June 1st, 2010

To OATi: 119,58

To OAT€: 109,09