

# AFT Monthly Operations Review (euros) August 2010



**BTF auctions**

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	08/02/2010	12	4 874	08/05/2010	10/28/2010	0,421
BTF	08/02/2010	25	2 068	08/05/2010	01/27/2011	0,497
BTF	08/02/2010	51	2 141	08/05/2010	07/28/2011	0,675
BTF	08/09/2010	13	4 930	08/12/2010	11/10/2010	0,425
BTF	08/09/2010	24	2 237	08/12/2010	01/27/2011	0,498
BTF	08/09/2010	50	2 233	08/12/2010	07/28/2011	0,678
BTF	08/09/2010	12	4 683	08/19/2010	11/10/2010	0,381
BTF	08/16/2010	27	2 006	08/19/2010	02/24/2011	0,481
BTF	08/16/2010	49	2 007	08/19/2010	07/28/2011	0,571
BTF	08/16/2010	13	4 551	08/26/2010	11/25/2010	0,381
BTF	08/23/2010	26	1 549	08/26/2010	02/24/2011	0,440
BTF	08/23/2010	52	2 059	08/26/2010	08/25/2011	0,561
BTF	08/23/2010	7	1 025	09/02/2010	10/21/2010	0,326
BTF	08/30/2010	12	4 204	09/02/2010	11/25/2010	0,382
BTF	08/30/2010	25	2 135	09/02/2010	02/24/2011	0,436
BTF	08/30/2010	51	2 194	09/02/2010	08/25/2011	0,543
<b>TOTAL BTF</b>			<b>44 896</b>			



AGENCE  
FRANCE TRÉSOR



### ► Over-the-counter buybacks

**Amount OTC buybacks: €3 499 000 000**

BTAN 3,00% January 2011: €710 000 000

OAT 6,50% April 2011: €507 000 000

BTAN 3,50% July 2011: €830 000 000

OATi 1,60% July 2011: €150 000 000

BTAN 1,50% September 2011: €1 302 000 000

### ► Repos and deposits

	at August 31, 2010	August 2010 average		
Repo outstanding at end of month	9 200 714 121,95	16 432 396 374,48		
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)		Interbank	Eurozone	Total
Outstanding (end of the month)	8 050 000 000,00	-	-	8 050 000 000,00
Average outstanding	11 508 225 806,45	-	-	11 508 225 806,45

### ► ACOSS commercial papers bought

	at August 31, 2010	August 2010 average
Repo outstanding at end of month	2 000 000 000,00	1 451 612 903,23

### ► Swaps

Negotiated amount: €0

### ► Average maturity including swaps

At August 31, 2010: 6 years and 344 days

### ► Inflation base reference available at August 1st, 2010

To OATi: 120,04

To OAT€: 109,71