

## AFT Monthly Operations Review (euros) November 2006



AGENCE  
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	5.00%	10/25/2006	11/02/2006	3 040 000 000	11/07/2006	10/25/2016	110.33%	-
OATi	1.00%	07/25/2006	11/16/2006	1 133 000 000	11/21/2006	07/25/2017	93.24%	1.02122
OATei	2.25%	07/25/2006	11/16/2006	635 000 000	11/21/2006	07/25/2020	108.04%	1.06648
<b>TOTAL OAT</b>				<b>4 808 000 000</b>				

### ▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	3.50%	09/12/2006	11/16/2006	1 865 000 000	11/21/2006	09/12/2008	99.64%	-
BTAN	3.50%	07/12/2006	11/16/2006	3 221 000 000	11/21/2006	07/12/2011	99.15%	-
<b>TOTAL BTAN</b>				<b>5 086 000 000</b>				

### ▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	11/06/2006	13	2 006	11/09/2006	02/08/2007	3.364%
BTF	11/06/2006	50	1 521	11/09/2006	10/25/2007	3.692%
BTF	11/13/2006	12	2 006	11/16/2006	02/08/2007	3.402%
BTF	11/13/2006	23	1 522	11/16/2006	04/26/2007	3.512%
BTF	11/20/2006	13	2 006	11/23/2006	02/22/2007	3.440%
BTF	11/20/2006	48	1 508	11/23/2006	10/25/2007	3.662%
BTF	11/27/2006	12	1 423	11/30/2006	02/22/2007	3.458%
BTF	11/27/2006	51	1 437	11/30/2006	11/22/2007	3.682%
<b>TOTAL BTF</b>			<b>13 429</b>			

► **Over-the-counter buybacks**

Amount OTC buybacks: 0 €

► <b>Repos and deposits</b>	at November, 30 2006	November 2006 average
Repo outstanding at end of month	7 611 162 572,98	5 540 487 391,12
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	6 125 000 000,00	4 416 833 333,33

► **Swaps**

Negotiated amount: €0

► **Average maturity including swaps**

At November, 30 2006: 7 years and 2 days

► **Inflation base reference available at November 1rst, 2006**

To OATi: 113.71

To OAT€: 102.46