

AFT Monthly Operations Review (euros) June 2009

▶ 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%	10/25/2008	06/04/2009	2 265 000 000	06/09/2009	10/25/2015	98,51%	-
OAT	3,75%	04/25/2009	06/04/2009	1 820 000 000	06/09/2009	04/25/2021	96,09%	-
OAT	4,25%	10/25/2008	06/04/2009	2 365 000 000	06/09/2009	10/25/2023	99,00%	-
OATei	1,60%	07/25/2008	06/18/2009	498 000 000	06/23/2009	07/25/2015	101,50%	-
OATi	2,10%	07/25/2008	06/18/2009	789 000 000	06/23/2009	07/25/2023	100,51%	-
TOTAL OAT				7 737 000 000				

▶ OAT syndication

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
OAT	4,50%	04/25/2009	06/23/2009	6 000 000 000	06/30/2009	04/25/2041	99,57%	-
TOTAL BTAN				6 000 000 000				

▶ BTAN auctions

Portfolio	Coupon's rate	Interest accrual date	Auction date	Amount served	Settlement date	Maturity date	Weighted average price	Indexation coefficient
BTAN	1,50%	09/12/2008	06/18/2009	2 742 000 000	06/23/2009	09/12/2011	99,53%	-
BTAN	4,50%	07/12/2008	06/18/2009	1 895 000 000	06/23/2009	07/12/2012	106,92%	-
BTAN	3,00%	07/12/2008	06/18/2009	4 728 000 000	06/23/2009	07/12/2014	100,11%	-
TOTAL BTAN				9 365 000 000				

BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	06/02/2009	8	1 585	06/04/2009	07/30/2009	0,737
BTF	06/02/2009	13	3 698	06/04/2009	09/03/2009	0,741
BTF	#REF!	22	2 095	06/04/2009	11/05/2009	0,781
BTF	06/02/2009	52	2 813	06/04/2009	06/03/2010	0,880
BTF	06/02/2009	9	1 611	06/11/2009	08/13/2009	0,811
BTF	06/08/2009	12	3 900	06/11/2009	09/03/2009	0,825
BTF	06/08/2009	25	2 747	06/11/2009	12/03/2009	0,904
BTF	06/08/2009	51	2 235	06/11/2009	06/03/2010	1,066
BTF	06/08/2009	10	2 125	06/18/2009	08/27/2009	0,731
BTF	06/15/2009	13	3 708	06/18/2009	09/17/2009	0,748
BTF	06/15/2009	28	1 586	06/18/2009	12/31/2009	0,827
BTF	06/15/2009	50	2 681	06/18/2009	06/03/2010	0,965
BTF	06/15/2009	8	2 098	06/25/2009	08/20/2009	0,683
BTF	06/22/2009	12	3 646	06/25/2009	09/17/2009	0,693
BTF	06/22/2009	27	2 530	06/25/2009	12/31/2009	0,771
BTF	06/22/2009	13	3 847	07/02/2009	10/01/2009	0,636
BTF	06/29/2009	26	1 614	07/02/2009	12/31/2009	0,757
BTF	06/29/2009	36	1 585	07/02/2009	03/11/2010	0,806
BTF	06/22/2009	52	2 778	07/02/2009	07/01/2010	0,913
TOTAL BTF			48 882			



AGENCE
FRANCE TRÉSOR

► **Over-the-counter buybacks**

Amount OTC buybacks: €0

► **Repos and deposits**

	at June 30, 2009	June 2009 average	
Repo outstanding at end of month	40 767 996 092,20	28 220 453 809,27	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	23 410 000 000,00	-	23 410 000 000,00
Average outstanding	21 632 500 000,00	-	21 632 500 000,00

► **Swaps**

Negotiated amount: €0

► **Average maturity including swaps**

At June 30, 2009: 6 years and 253 days

► **Inflation base reference available at June 1st, 2009**

To OATi: 117,81

To OAT€i: 107,66