

AFT Monthly Operations Review (euros) August 2009



AGENCE
FRANCE TRÉSOR

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	08/03/2009	5	2 006	08/06/2009	09/10/2009	0,352
BTF	08/03/2009	12	4 003	08/06/2009	10/29/2009	0,397
BTF	08/03/2009	19	2 002	08/06/2009	12/17/2009	0,464
BTF	08/03/2009	51	1 505	08/06/2009	07/29/2010	0,736
BTF	08/10/2009	8	2 098	08/13/2009	10/08/2009	0,371
BTF	08/10/2009	13	4 262	08/13/2009	11/12/2009	0,409
BTF	08/10/2009	24	2 261	08/13/2009	01/28/2010	0,524
BTF	08/10/2009	50	2 275	08/13/2009	07/29/2010	0,810
BTF	08/10/2009	7	2 639	08/20/2009	10/08/2009	0,356
BTF	08/10/2009	12	4 414	08/20/2009	11/12/2009	0,391
BTF	08/17/2009	21	1 549	08/20/2009	01/14/2010	0,453
BTF	08/17/2009	49	2 000	08/20/2009	07/29/2010	0,696
BTF	08/24/2009	6	2 721	08/27/2009	10/08/2009	0,347
BTF	08/24/2009	13	4 389	08/27/2009	11/26/2009	0,386
BTF	08/24/2009	26	2 259	08/27/2009	02/25/2010	0,481
BTF	08/24/2009	48	2 156	08/27/2009	07/29/2010	0,710
BTF	08/24/2009	7	1 547	09/03/2009	10/22/2009	0,309
BTF	08/31/2009	12	4 361	09/03/2009	11/26/2009	0,347
BTF	08/31/2009	25	2 631	09/03/2009	02/25/2010	0,441
BTF	08/24/2009	51	2 237	09/03/2009	08/26/2010	0,693
TOTAL BTF			53 315			

▶ Over-the-counter buybacks

Amount OTC buybacks: €0

▶ Repos and deposits

	at August 31, 2009	August 2009 average		
Repo outstanding at end of month	4 500 017 066,71	11 963 180 924,83		
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)		Interbank	Eurozone	Total
Outstanding (end of the month)	26 350 000 000,00	-	-	26 350 000 000,00
Average outstanding	22 276 774 193,55	-	-	22 276 774 193,55

► **Swaps**

Negotiated amount: €0

► **Average maturity including swaps**

At August 31, 2009: 6 years and 235 days

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

To OATi: 118,18

To OAT€: 108,10

