

AFT Monthly Operations Review (euros) October 2009

▶ 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%	10/25/2008	10/01/2009	1 748 000 000	10/06/2009	10/25/2016	112,09%	-
OAT	3,75%	10/25/2008	10/01/2009	4 678 000 000	10/06/2009	10/25/2019	101,48%	-
OAT	6,00%	10/25/2008	10/01/2009	1 881 000 000	10/06/2009	10/25/2025	123,43%	-
OAT	4,00%	04/25/2009	10/15/2009	825 000 000	10/20/2009	04/25/2013	106,09%	-
OAT	4,00%	04/25/2009	10/15/2009	1 080 000 000	10/20/2009	04/25/2014	106,16%	-
OATei	2,25%	07/25/2009	10/15/2009	696 000 000	10/20/2009	07/25/2020	107,17%	1,121320
OATi	2,10%	07/25/2009	10/15/2009	395 000 000	10/20/2009	07/25/2023	104,91%	1,030430
OATei	1,80%	07/25/2009	10/15/2009	665 000 000	10/20/2009	07/25/2040	101,84%	1,052420
TOTAL OAT				11 968 000 000				

▶ 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%	09/12/2009	10/15/2009	3 187 000 000	10/20/2009	09/12/2011	100,18%	-
BTAN	3,00%	07/12/2009	10/15/2009	2 890 000 000	10/20/2009	07/12/2014	101,69%	-
TOTAL BTAN				6 077 000 000				

▶ BTF auctions

Portfolio	Auction date	Term (weeks)	Amount served (€bn)	Settlement date	Maturity date	Weighted average rate (%)
BTF	10/05/2009	8	2 023	10/08/2009	12/03/2009	0,350
BTF	10/05/2009	13	4 145	10/08/2009	01/07/2010	0,393
BTF	10/05/2009	24	2 001	10/08/2009	03/25/2010	0,473
BTF	10/05/2009	50	2 003	10/08/2009	09/23/2010	0,667
BTF	10/12/2009	8	2 002	10/15/2009	12/10/2009	0,369
BTF	10/12/2009	12	4 370	10/15/2009	01/07/2010	0,403
BTF	10/12/2009	23	1 546	10/15/2009	03/25/2010	0,549
BTF	10/12/2009	49	2 501	10/15/2009	09/23/2010	0,772
BTF	10/12/2009	9	2 041	10/22/2009	12/24/2009	0,376
BTF	10/12/2009	13	4 641	10/22/2009	01/21/2010	0,416
BTF	10/19/2009	22	1 661	10/22/2009	03/25/2010	0,558
BTF	10/19/2009	52	2 151	10/22/2009	10/21/2010	0,865
BTF	10/26/2009	9	1 591	10/29/2009	12/31/2009	0,386
BTF	10/26/2009	12	4 873	10/29/2009	01/21/2010	0,401
BTF	10/26/2009	25	2 233	10/29/2009	04/22/2010	0,548
BTF	10/26/2009	51	2 262	10/29/2009	10/21/2010	0,832
TOTAL BTF			42 044			



AGENCE
FRANCE TRÉSOR



► Over-the-counter buybacks

Amount OTC buybacks: €3 129 000 000

BTAN 3,00% 12 January 2010 : €657 000 000

OAT 5,50% 25 April 2010 : €180 000 000

BTAN 2,50% 12 July 2010 : €1 147 000 000

BTAN 3.75% 12 September 2010 : €1 145 000 000

► Repos and deposits

	at October 31, 2009	October 2009 average	
Repo outstanding at end of month	22 790 612 809,11	27 141 359 085,40	
Amount of deposits at end of month (loans to primary dealers and Eurozone State Treasuries)	Interbank	Eurozone	Total
Outstanding (end of the month)	23 520 000 000,00	-	23 520 000 000,00
Average outstanding	23 892 096 774,19	-	23 892 096 774,19

► ACOSS commercial papers bought

	at October 31, 2009	October 2009 average
Repo outstanding at end of month	0,00	293 548 387,10

► Swaps

Negotiated amount: €0

► Average maturity including swaps

At October 31, 2009: 6 years and 240 days

► Inflation base reference available at October 1st, 2009

To OATi: 117,80

To OAT€: 107,51