

# Key Interest Rates

YEAR 2011

Treasury Securities	
Average interest rate of Treasury securities	3.61%

  

10 year BTPs	
Average yearly yield of 10 year securities	5.25%

  

12 month BOTs	
<u>Minimum</u> interest rate of 12 month BOTs	1.86%
<u>Maximum</u> interest rate of 12 month BOTs	6.08%
Annual weighted average yield	3.17%

## Details 2011

Type of security	Amount allotted (mln. €)	Weighted average yield
CCT <i>eu</i>	15,715.46	3.05%
CCTs	4,853.65	4.36%
<b>TOTAL CCTs</b>	<b>20,569.10</b>	<b>3.36%</b>
<b>CTZs 2y</b>	<b>32,734.66</b>	<b>3.61%</b>
BTPs 5€i	5,833.98	3.85%
BTPs 10€i	5,302.67	4.52%
BTPs 15€i	3,000.00	5.12%
BTPs €i 7 year residual maturity	1,373.84	6.26%
<b>TOTAL BTPs €i</b>	<b>15,510.49</b>	<b>4.54%</b>
BTPs 3y	42,602.58	4.18%
BTPs 5y	38,213.98	4.68%
BTPs 10y	41,428.47	5.25%
BTPs 15y	7,199.92	5.35%
BTPs 30y	3,464.10	5.47%
<b>TOTAL BTPs on the run</b>	<b>132,909.05</b>	<b>4.75%</b>
BTPs between 6 and 10 year residual maturity	9,654.28	5.84%
BTPs between 11 and 15 year residual maturity	3,809.87	5.52%
<b>TOTAL BTPs off the run</b>	<b>13,464.15</b>	<b>5.75%</b>
<b>TOTAL BTPs</b>	<b>146,373.20</b>	<b>4.85%</b>
Flexible BOTs	5,500.00	1.79%
BOTs 3m	7,500.00	1.51%
BOTs 6m	104,148.00	2.41%
BOTs 12m	88,665.00	3.17%
<b>TOTAL BOTs</b>	<b>205,813.00</b>	<b>2.69%</b>
<b>TOTAL 2011</b>	<b>421,000.44</b>	<b>3.61%</b>

*The table doesn't include amounts assigned through exchange auctions*