

Key Interest Rates

YEAR 2012

Treasury Securities	
Average interest rate of Treasury securities	3.11%

10 year BTPs	
Average yearly yield of 10 year securities	5.65%

12 month BOTs	
<u>Minimum</u> interest rate of 12 month BOTs	1.41%
<u>Maximum</u> interest rate of 12 month BOTs	3.97%
Annual weighted average yield	2.30%

Details 2012

Type of security	Amount allotted (mln. €)	Weighted average yield
CCTeu	5,252	5.21%
CTZs 2y	40,095	3.33%
BTP ITALIA	27,048	3.54%
BTPs 5€i	3,289	4.31%
BTPs 10€i	1,665	4.70%
BTPs 15€i	906	5.38%
BTPs €i 7 year residual maturity	4,341	4.58%
TOTAL BTPs €i	10,202	4.58%
BTPs 3y	47,579	3.61%
BTPs 5y	36,444	4.67%
BTPs 10y	38,964	5.65%
BTPs 15y	2,567	5.13%
TOTAL BTPs on the run	125,554	4.58%
BTPs between 2 and 5 year residual maturity	7,415	4.10%
BTPs between 6 and 10 year residual maturity	11,153	5.54%
BTPs between 11 and 15 year residual maturity	3,687	5.39%
BTPs between 16 and 30 year residual maturity	763	5.33%
TOTAL BTPs off the run	23,018	5.05%
TOTAL BTPs	148,572	4.65%
Flexible BOTs	13,500	1.66%
BOTs 3m	15,500	0.81%
BOTs 6m	111,749	1.88%
BOTs 12m	99,986	2.30%
TOTAL BOTs	240,735	1.97%
TOTAL 2012	471,904	3.11%

The table doesn't include amounts assigned through exchange auctions