

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 11 February 2011

91 -day Treasury Bill maturing on: 13 May 2011		ISIN CODE: MT3100011407
Total nominal amount tendered for:		€ 62,350,000
Total nominal amount allotted:		€ 5,000,000
Bid-To-Cover Ratio:		12.47
Weighted-average yield on accepted bids:		1.0030%
Highest accepted yield:		1.0160%
Lowest accepted yield:		0.9910%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7471

182 -day Treasury Bill maturing on: 12 August 2011		ISIN CODE: MT3200010804
Total nominal amount tendered for:		€ 64,250,000
Total nominal amount allotted:		€ 22,250,000
Bid-To-Cover Ratio:		2.89
Weighted-average yield on accepted bids:		1.3260%
Highest accepted yield:		1.3600%
Lowest accepted yield:		1.1600%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.3341

On offer next week		
Auction date	Tenor	Maturity date
15 February 2011	91 days	20 May 2011

Notes:

The day-count convention used for T-bills is ACT/360.

In the **primary market** settlement is conducted on Friday. When the settlement date (issue date) falls on a Public Holiday settlement takes place on the preceding business day.

In the **secondary market** Treasury bills are dealt on a T+0 basis on the Malta Stock Exchange.