

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 6 May 2011

182 -day Treasury Bill maturing on: 4 November 2011		ISIN CODE: MT3200010853
Total nominal amount tendered for:		€ 24,500,000
Total nominal amount allotted:		€ 9,500,000
Bid-To-Cover Ratio:		2.58
Weighted-average yield on accepted bids:		1.484%
Highest accepted yield:		1.509%
Lowest accepted yield:		1.450%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.2553

273 -day Treasury Bill maturing on: 3 February 2012		ISIN CODE: MT3300010415
Total nominal amount tendered for:		€ 30,250,000
Total nominal amount allotted:		€ 6,850,000
Bid-To-Cover Ratio:		4.42
Weighted-average yield on accepted bids:		1.681%
Highest accepted yield:		1.700%
Lowest accepted yield:		1.568%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7413

On offer next week		
Auction date	Tenor	Maturity date
10 May 2011	182 days	11 November 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.