

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 10 June 2011

91 -day Treasury Bill maturing on: 09 September 2011

ISIN CODE: MT3100011555

Total nominal amount tendered for:	€ 6,530,000
Total nominal amount allotted:	€ 2,400,000
Bid-To-Cover Ratio:	2.72
Weighted-average yield on accepted bids:	1.157%
Highest accepted yield:	1.168%
Lowest accepted yield:	1.148%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.7084

182 -day Treasury Bill maturing on: 09 December 2011

ISIN CODE: MT3200010879

Total nominal amount tendered for:	€ 7,300,000
Total nominal amount allotted:	€ 2,300,000
Bid-To-Cover Ratio:	3.17
Weighted-average yield on accepted bids:	1.522%
Highest accepted yield:	1.548%
Lowest accepted yield:	1.478%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.2364

On offer next week

Auction date	Tenor	Maturity date
17 June 2011	91 days	16 September 2011
17 June 2011	182 days	16 December 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.