

## TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 01 July 2011

91 -day Treasury Bill maturing on: 30 September 2011

ISIN CODE: ISIN MT3100011589

Total nominal amount tendered for:	€ 21,225,000
Total nominal amount allotted:	€ 15,975,000
Bid-To-Cover Ratio:	1.33
Weighted-average yield on accepted bids:	1.068%
Highest accepted yield:	1.100%
Lowest accepted yield:	1.050%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.7308

### On offer next week

Auction date	Tenor	Maturity date
08 July 2011	91 days	07 October 2011
08 July 2011	272 days	05 April 2012

**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.