

## TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 26 August 2011

91 -day Treasury Bill maturing on: 25 November 2011

ISIN CODE: MT3100011662

Total nominal amount tendered for:	€ 39,835,000
Total nominal amount allotted:	€ 4,500,000
Bid-To-Cover Ratio:	8.85
Weighted-average yield on accepted bids:	1.438%
Highest accepted yield:	1.449%
Lowest accepted yield:	1.399%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.6378

### On offer next week

Auction date	Tenor	Maturity date
30 August 2011	28 days	30 September 2011
30 August 2011	91 days	2 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.