

## TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 2 September 2011

**28 -day Treasury Bill maturing on:** 30 September 2011

**ISIN CODE:** MT3000010228

Total nominal amount tendered for:	€ 17,500,000
Total nominal amount allotted:	€ 2,000,000
Bid-To-Cover Ratio:	8.75
Weighted-average yield on accepted bids:	1.000%
Highest accepted yield:	1.000%
Lowest accepted yield:	1.000%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.9223

**91 -day Treasury Bill maturing on:** 2 December 2011

**ISIN CODE:** MT3100011670

Total nominal amount tendered for:	€ 41,270,000
Total nominal amount allotted:	€ 4,000,000
Bid-To-Cover Ratio:	10.32
Weighted-average yield on accepted bids:	1.400%
Highest accepted yield:	1.400%
Lowest accepted yield:	1.400%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.6474

### On offer next week

Auction date	Tenor	Maturity date
6 September 2011	91 days	9 December 2011
6 September 2011	182 days	9 March 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.