

## TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 14 October 2011

**91 -day Treasury Bill maturing on: 13 January 2012**

**ISIN CODE: ISIN MT3100011720**

Total nominal amount tendered for:	€ 54,750,000
Total nominal amount allotted:	€ 6,300,000
Bid-To-Cover Ratio:	8.69
Weighted-average yield on accepted bids:	1.328%
Highest accepted yield:	1.397%
Lowest accepted yield:	1.300%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.6654

**273 -day Treasury Bill maturing on: 13 July 2012**

**ISIN CODE: ISIN MT3300010456**

Total nominal amount tendered for:	€ 52,550,000
Total nominal amount allotted:	€ 30,000,000
Bid-To-Cover Ratio:	1.75
Weighted-average yield on accepted bids:	1.576%
Highest accepted yield:	1.604%
Lowest accepted yield:	1.500%
Weighted-average price per € 100 nominal of accepted bids:	€ 98.8190

### On offer next week

Auction date	Tenor	Maturity date
18 October 2011	28 days	18 November 2011
18 October 2011	91 days	20 January 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.