

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 3 February 2012

91 -day Treasury Bill maturing on: 4 May 2012		ISIN CODE: MT3100011852
Total nominal amount tendered for:		€ 24,741,000
Total nominal amount allotted:		€ 24,741,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		0.890%
Highest accepted yield:		1.200%
Lowest accepted yield:		0.648%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7755

182 -day Treasury Bill maturing on: 3 August 2012		ISIN CODE: MT3200010994
Total nominal amount tendered for:		€ 17,000,000
Total nominal amount allotted:		€ 10,000,000
Bid-To-Cover Ratio:		1.70
Weighted-average yield on accepted bids:		1.005%
Highest accepted yield:		1.010%
Lowest accepted yield:		1.000%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.4945

On offer next week		
Auction date	Tenor	Maturity date
7 February 2012	92 days	11 May 2012
7 February 2012	274 days	9 November 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.