

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 9 February 2012

92 -day Treasury Bill maturing on: 11 May 2012		ISIN CODE: MT3100011860
Total nominal amount tendered for:		€ 10,100,000
Total nominal amount allotted:		€ 5,650,000
Bid-To-Cover Ratio:		1.79
Weighted-average yield on accepted bids:		0.890%
Highest accepted yield:		0.949%
Lowest accepted yield:		0.850%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7731

274 -day Treasury Bill maturing on: 9 November 2012		ISIN CODE: MT3300010472
Total nominal amount tendered for:		€ 5,000,000
Total nominal amount allotted:		€ 5,000,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.323%
Highest accepted yield:		1.375%
Lowest accepted yield:		1.280%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.0031

On offer next week		
Auction date	Tenor	Maturity date
14 February 2012	91 days	18 May 2012
14 February 2012	182 days	17 August 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.