

TREASURY BILL AUCTION RESULTS
FOR WEEK ENDING: 2 March 2012

91 -day Treasury Bill maturing on: 1 June 2012		ISIN CODE: MT3100011894
Total nominal amount tendered for:		€ 23,350,000
Total nominal amount allotted:		€ 2,000,000
Bid-To-Cover Ratio:		11.68
Weighted-average yield on accepted bids:		0.850%
Highest accepted yield:		0.850%
Lowest accepted yield:		0.850%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7856

On offer next week		
Auction date	Tenor	Maturity date
6 March 2012	91 days	8 June 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.