

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 3 August 2012

28 -day Treasury Bill maturing on: 31 August 2012		ISIN CODE: MT3000010335
Total nominal amount tendered for:		€ 9,500,000
Total nominal amount allotted:		€ 9,500,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.027%
Highest accepted yield:		1.089%
Lowest accepted yield:		1.000%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9202

91 -day Treasury Bill maturing on: 2 November 2012		ISIN CODE: MT3100012108
Total nominal amount tendered for:		€ 26,246,000
Total nominal amount allotted:		€ 22,246,000
Bid-To-Cover Ratio:		1.18
Weighted-average yield on accepted bids:		1.128%
Highest accepted yield:		1.210%
Lowest accepted yield:		1.060%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7157

On offer next week		
Auction date	Tenor	Maturity date
7 August 2012	28 days	7 September 2012
7 August 2012	91 days	9 November 2012
7 August 2012	182 days	8 February 2013

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.