

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 17 August 2012

28 -day Treasury Bill maturing on: 14 September 2012		ISIN CODE: MT3000010350
Total nominal amount tendered for:		€ 5,325,000
Total nominal amount allotted:		€ 5,325,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.099%
Highest accepted yield:		1.120%
Lowest accepted yield:		1.080%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9146

91 -day Treasury Bill maturing on: 16 November 2012		ISIN CODE: MT3100012124
Total nominal amount tendered for:		€ 16,150,000
Total nominal amount allotted:		€ 12,150,000
Bid-To-Cover Ratio:		1.33
Weighted-average yield on accepted bids:		1.208%
Highest accepted yield:		1.240%
Lowest accepted yield:		1.190%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.6956

On offer next week		
Auction date	Tenor	Maturity date
21 August 2012	27 days	20 September 2012
21 August 2012	91 days	23 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.