

## TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 31 August 2012

28 -day Treasury Bill maturing on: 28 September 2012		ISIN CODE: MT3000010376
Total nominal amount tendered for:		€ 5,600,000
Total nominal amount allotted:		€ 5,600,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.099%
Highest accepted yield:		1.138%
Lowest accepted yield:		1.080%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9146

91 -day Treasury Bill maturing on: 30 November 2012		ISIN CODE: MT3100012140
Total nominal amount tendered for:		€ 20,925,000
Total nominal amount allotted:		€ 15,950,000
Bid-To-Cover Ratio:		1.31
Weighted-average yield on accepted bids:		1.211%
Highest accepted yield:		1.219%
Lowest accepted yield:		1.200%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.6948

On offer next week		
Auction date	Tenor	Maturity date
4 September 2012	28 days	5 October 2012
4 September 2012	91 days	7 December 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.