

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 7 September 2012

28 -day Treasury Bill maturing on: 5 October 2012		ISIN CODE: MT3000010384
Total nominal amount tendered for:		€ 8,000,000
Total nominal amount allotted:		€ 8,000,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.102%
Highest accepted yield:		1.150%
Lowest accepted yield:		1.040%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9144

91 -day Treasury Bill maturing on: 7 December 2012		ISIN CODE: MT3100012157
Total nominal amount tendered for:		€ 7,700,000
Total nominal amount allotted:		€ 7,700,000
Bid-To-Cover Ratio:		1.00
Weighted-average yield on accepted bids:		1.213%
Highest accepted yield:		1.235%
Lowest accepted yield:		1.190%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.6943

On offer next week		
Auction date	Tenor	Maturity date
11 September 2012	28 days	12 October 2012
11 September 2012	91 days	14 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.