

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 5 October 2012

191 -day Treasury Bill maturing on: 4 January 2013	ISIN CODE: MT3100012199
Total nominal amount tendered for:	€ 25,175,000
Total nominal amount allotted:	€ 1,000,000
Bid-To-Cover Ratio:	25.18
Weighted-average yield on accepted bids:	1.260%
Highest accepted yield:	1.260%
Lowest accepted yield:	1.260%
Weighted-average price per € 100 nominal of accepted bids:	€ 99.6825

182 -day Treasury Bill maturing on: 12 April 2013	ISIN CODE: N/A
Total nominal amount tendered for:	No Bids Received
Total nominal amount allotted:	n/a
Bid-To-Cover Ratio:	n/a
Weighted-average yield on accepted bids:	n/a
Highest accepted yield:	n/a
Lowest accepted yield:	n/a
Weighted-average price per € 100 nominal of accepted bids:	n/a

364 -day Treasury Bill maturing on: 4 October 2013	ISIN CODE: MT3400010075
Total nominal amount tendered for:	€ 22,000,000
Total nominal amount allotted:	€ 5,500,000
Bid-To-Cover Ratio:	4.00
Weighted-average yield on accepted bids:	1.598%
Highest accepted yield:	1.600%
Lowest accepted yield:	1.559%
Weighted-average price per € 100 nominal of accepted bids:	€ 98.4099

On offer next week		
Auction date	Tenor	Maturity date
9 October 2012	91 days	11 January 2013
9 October 2012	182 days	12 April 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.