

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 19 October 2012

28 -day Treasury Bill maturing on: 16 November 2012		ISIN CODE: MT3000010400
Total nominal amount tendered for:		€ 9,000,000
Total nominal amount allotted:		€ 3,000,000
Bid-To-Cover Ratio:		3.00
Weighted-average yield on accepted bids:		1.157%
Highest accepted yield:		1.187%
Lowest accepted yield:		1.074%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9101

91 -day Treasury Bill maturing on: 18 January 2013		ISIN CODE: MT3100012215
Total nominal amount tendered for:		€ 60,650,000
Total nominal amount allotted:		€ 10,350,000
Bid-To-Cover Ratio:		5.86
Weighted-average yield on accepted bids:		1.143%
Highest accepted yield:		1.149%
Lowest accepted yield:		1.140%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7119

On offer next week		
Auction date	Tenor	Maturity date
23 October 2012	28 days	23 November 2012
23 October 2012	91 days	25 January 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.