

TREASURY BILL AUCTION RESULTS

FOR WEEK ENDING: 26 October 2012

28 -day Treasury Bill maturing on: 23 November 2012		ISIN CODE: MT3000010418
Total nominal amount tendered for:		€ 7,500,000
Total nominal amount allotted:		€ 7,250,000
Bid-To-Cover Ratio:		1.03
Weighted-average yield on accepted bids:		1.036%
Highest accepted yield:		1.154%
Lowest accepted yield:		1.000%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.9195

91 -day Treasury Bill maturing on: 25 January 2013		ISIN CODE: MT3100012223
Total nominal amount tendered for:		€ 55,013,000
Total nominal amount allotted:		€ 4,999,000
Bid-To-Cover Ratio:		11.00
Weighted-average yield on accepted bids:		1.100%
Highest accepted yield:		1.100%
Lowest accepted yield:		1.100%
Weighted-average price per € 100 nominal of accepted bids:		€ 99.7227

On offer next week		
Auction date	Tenor	Maturity date
30 October 2012	28 days	30 November 2012
30 October 2012	273 days	2 August 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.