

PUBLIC DEBT NEWS

Department of the Treasury • Bureau of the Public Debt • Washington, DC 20239



For Immediate Release
August 24, 2011

CONTACT: Office of Financing
202-504-3550

TREASURY AUCTION RESULTS

Term and Type of Security		5-Year Note
CUSIP Number		912828RF9
Series		AB-2016
Interest Rate		1%
High Yield ¹		1.029%
Allotted at High		9.30%
Price		99.859020
Accrued Interest per \$1,000		None
Median Yield ²		0.979%
Low Yield ³		0.882%
Issue Date		August 31, 2011
Maturity Date		August 31, 2016
Original Issue Date		August 31, 2011
Dated Date		August 31, 2011
	Tendered	Accepted
Competitive	\$94,830,150,000	\$34,893,515,000
Noncompetitive	\$56,511,400	\$56,511,400
FIMA (Noncompetitive)	\$50,000,000	\$50,000,000
Subtotal⁴	\$94,936,661,400	\$35,000,026,400⁵
SOMA	\$1,070,488,400	\$1,070,488,400
Total	\$96,007,149,800	\$36,070,514,800
	Tendered	Accepted
Primary Dealer ⁶	\$63,282,000,000	\$15,355,365,000
Direct Bidder ⁷	\$14,093,000,000	\$4,833,000,000
Indirect Bidder ⁸	\$17,455,150,000	\$14,705,150,000
Total Competitive	\$94,830,150,000	\$34,893,515,000

¹ All tenders at lower yields were accepted in full.

² 50% of the amount of accepted competitive tenders was tendered at or below that yield.

³ 5% of the amount of accepted competitive tenders was tendered at or below that yield.

⁴ Bid-to-Cover Ratio: $\$94,936,661,400 / \$35,000,026,400 = 2.71$

⁵ Awards to combined Treasury Direct systems = \$29,525,400.

⁶ Primary dealers as submitters bidding for their own house accounts.

⁷ Non-Primary dealer submitters bidding for their own house accounts.

⁸ Customers placing competitive bids through a direct submitter, including Foreign and International Monetary Authorities placing bids through the Federal Reserve Bank of New York.