

TREASURY BILL AUCTION

BID ANALYSIS FOR AUCTIONS CONDUCTED ON: 23 August 2011

GOVERNMENT NOTICE NO.: 660

Tenor: 91 days

ISIN Code: MT3100011662

Issued on: 26 August 2011

Tranche no.: 1193

Due on: 25 November 2011

	Amount €	Rate %	Price €
	400,000	1.399	99.64761007
	3,500,000	1.440	99.63732015
Cut-off	600,000	1.449	99.63506168
	3,000,000	1.450	99.63481074
	650,000	1.479	99.62753416
	50,000	1.479	99.62753416
	200,000	1.483	99.62653058
	600,000	1.499	99.62251645
	50,000	1.499	99.62251645
	300,000	1.549	99.60997438
	3,000,000	1.550	99.60972357
	3,000,000	1.560	99.60721555
	3,000,000	1.580	99.60219988
	485,000	1.600	99.59718472
	3,000,000	1.600	99.59718472
	3,000,000	1.620	99.59217006
	3,000,000	1.640	99.58715591
	3,000,000	1.650	99.58464903
	4,000,000	1.669	99.57988629
	3,000,000	1.673	99.57888367
	2,000,000	1.679	99.57737977
	<u>39,835,000</u>		

Weighted-average price on accepted bids:	€ 99.6378
Weighted-average yield on accepted bids:	1.438%
Total nominal amount issued:	€ 4,500,000

Total outstanding nominal Treasury bill balance for week ending 26 August 2011

€ 317,948,000