

TREASURY BILL AUCTION

BID ANALYSIS FOR AUCTIONS CONDUCTED ON: 25 October 2011

GOVERNMENT NOTICE NO.: 860

Tenor: 28 days

ISIN Code: MT3000010251

Issued on: 28 October 2011

Tranche no.: 1204

Due on: 25 November 2011

	Amount	Rate	Price
	€	%	€
	5,000,000	0.950	99.92616567
	250,000	1.047	99.91863293
cut-off	250,000	1.146	99.91094604
	7,000,000	1.469	99.88587484
	<u>12,500,000</u>		

Weighted-average price on accepted bids:	€ 99.9252
Weighted-average yield on accepted bids:	0.963%
Total nominal amount issued:	€ 5,500,000

Total outstanding nominal Treasury bill balance for week ending 28 October 2011

€ 322,273,000

TREASURY BILL AUCTION

BID ANALYSIS FOR AUCTIONS CONDUCTED ON: 25 October 2011

GOVERNMENT NOTICE NO.: 860

Tenor: 91 days

Tranche no.: 1205

ISIN Code: MT3100011746

Due on: 27 January 2012

Issued on: 28 October 2011

	Amount €	Rate %	Price €
	150,000	1.296	99.67346971
	200,000	1.300	99.67246520
	5,000,000	1.300	99.67246520
	150,000	1.328	99.66543421
	5,000,000	1.330	99.66493204
	150,000	1.347	99.66066375
	3,000,000	1.350	99.65991056
	150,000	1.377	99.65313236
	2,000,000	1.450	99.63481074
	2,000,000	1.470	99.62979230
	7,000,000	1.471	99.62954139
	6,000,000	1.490	99.62477436
cut-off	2,000,000	1.490	99.62477436
	6,000,000	1.515	99.61850264
	<u>38,800,000</u>		

Weighted-average price on accepted bids:	€ 99.6443
Weighted-average yield on accepted bids:	1.412%
Total nominal amount issued:	€ 32,800,000

Total outstanding nominal Treasury bill balance for week ending 28 October 2011

€ 322,273,000