

TREASURY BILL AUCTION

BID ANALYSIS FOR AUCTIONS CONDUCTED ON: 29 May 2012

GOVERNMENT NOTICE NO.: 563

Tenor: 91 days

ISIN Code: MT3100012017

Issued on: 1 June 2012

Tranche no.: 1237

Due on: 31 August 2012

	Amount	Rate	Price
	€	%	€
	500,000	1.000	99.74785958
	500,000	1.020	99.74282974
	2,000,000	1.030	99.74031501
	1,000,000	1.040	99.73780040
	2,000,000	1.050	99.73528593
Cut-off	2,000,000	1.050	99.73528593
	1,000,000	1.060	99.73277158
	2,000,000	1.070	99.73025736
	2,000,000	1.100	99.72271545
	<u>13,000,000</u>		

Weighted-average price on accepted bids:	€ 99.7381
Weighted-average yield on accepted bids:	1.039%
Total nominal amount issued:	€ 8,000,000

Total outstanding nominal Treasury bill balance for week ending 1 June 2012

€ 267,454,000