

Nominal Bond

Auction Date	Term	Maturity	Coupon	Issue Amount	Average Price	Average Yield	Auction Coverage	Tail (bps)
2012.04.25	3Y	2015.08.01	1.500	2,900,000,000	99.69106	1.598	2.518	0.42
2012.04.11	2Y	2014.08.01	2.250	3,300,000,000	102.22947	1.264	2.551	0.14
2012.03.21	30Y	2045.12.01	3.500	1,400,000,000	115.36547	2.793	2.645	0.32
2012.02.29	2Y	2014.05.01	.750	3,500,000,000	99.21936	1.116	2.154	0.46
2012.02.15	5Y	2017.03.01	1.500	3,500,000,000	100.36722	1.424	2.430	0.30
2012.02.08	2Y	2014.05.01	.750	3,500,000,000	99.24464	1.095	2.337	0.26
2012.02.01	10Y	2022.06.01	2.750	2,500,000,000	106.81421	2.015	2.310	0.29
2012.01.25	3Y	2015.02.01	1.000	3,000,000,000	99.53170	1.159	2.412	0.20
2012.01.11	2Y	2014.05.01	.750	3,500,000,000	99.49435	0.973	2.591	0.07
2011.12.14	3Y	2015.02.01	1.000	3,000,000,000	99.92965	1.023	2.532	0.35
2011.12.07	2Y	2014.02.01	1.000	3,500,000,000	100.13364	0.937	2.527	0.31
2011.11.23	5Y	2017.03.01	1.500	3,500,000,000	100.29777	1.441	2.225	0.30
2011.11.16	30Y	2045.12.01	3.500	1,500,000,000	116.18837	2.763	2.442	0.36
2011.11.09	2Y	2014.02.01	1.000	3,500,000,000	100.07229	0.967	2.497	0.25
2011.11.02	3Y	2015.02.01	1.000	3,000,000,000	99.30804	1.219	2.361	0.72
2011.10.19	2Y	2014.02.01	1.000	3,500,000,000	99.78252	1.097	2.384	0.29
2011.10.12	5Y	2017.03.01	1.500	3,500,000,000	98.83030	1.729	2.316	0.38
2011.10.05	10Y	2022.06.01	2.750	2,500,000,000	104.66871	2.254	2.518	0.44
2011.09.14	2Y	2013.11.01	1.500	3,500,000,000	101.14589	0.954	2.530	0.32
2011.08.17	2Y	2013.11.01	1.500	3,500,000,000	101.02044	1.030	2.499	0.77
2011.08.10	3Y	2014.08.01	2.250	3,000,000,000	103.74315	0.965	2.185	0.44
2011.07.27	10Y	2022.06.01	2.750	2,500,000,000	97.75946	2.994	2.458	0.31
2011.07.13	2Y	2013.11.01	1.500	3,500,000,000	99.82998	1.576	2.502	0.19
2011.07.06	5Y	2016.09.01	2.750	3,500,000,000	102.12612	2.309	2.484	0.25
2011.06.15	2Y	2013.08.01	2.000	3,500,000,000	100.89073	1.572	2.424	0.28
2011.06.08	30Y	2045.12.01	3.500	1,400,000,000	99.70258	3.515	2.362	0.27
2011.05.25	3Y	2014.08.01	2.250	3,000,000,000	100.65215	2.037	2.766	0.26
2011.05.18	5Y	2016.09.01	2.750	3,500,000,000	100.89765	2.567	2.588	0.20
2011.05.11	2Y	2013.08.01	2.000	3,500,000,000	100.27537	1.873	2.515	0.19
2011.05.04	10Y	2021.06.01	3.250	2,500,000,000	100.33168	3.211	2.448	0.45

Auction Date	Term	Maturity	Coupon	Issue Amount	Average Price	Average Yield	Auction Coverage	Tail (bps)
2011.04.27	3Y	2014.08.01	2.250	3,000,000,000	99.99845	2.251	2.448	0.31
2011.04.20	5Y	2016.09.01	2.750	3,500,000,000	99.95751	2.759	2.327	0.58
2011.04.06	2Y	2013.08.01	2.000	3,500,000,000	99.90657	2.042	2.618	0.34
2011.03.23	3Y	2014.03.01	2.000	3,200,000,000	99.93705	2.022	2.552	0.33
2011.03.09	2Y	2013.03.01	1.750	3,000,000,000	99.77420	1.867	2.690	0.10
2011.03.02	5Y	2016.06.01	2.000	3,200,000,000	96.60156	2.700	2.315	0.37
2011.02.09	3Y	2014.03.01	2.000	3,200,000,000	99.23421	2.262	2.435	0.35
2011.02.02	10Y	2021.06.01	3.250	3,000,000,000	98.00095	3.482	2.276	0.66
2011.01.26	2Y	2013.03.01	1.750	3,000,000,000	99.98107	1.759	2.777	0.23
2011.01.12	5Y	2016.06.01	2.000	3,200,000,000	96.64748	2.674	2.297	0.51
2010.12.15	2Y	2013.03.01	1.750	3,000,000,000	99.91943	1.787	2.312	0.36
2010.12.08	3Y	2014.03.01	2.000	3,200,000,000	99.71970	2.091	2.425	0.65
2010.11.17	30Y	2041.06.01	4.000	1,400,000,000	106.63911	3.638	2.859	0.25
2010.11.10	2Y	2012.12.01	1.500	3,000,000,000	99.88775	1.556	2.454	0.14
2010.11.03	5Y	2016.06.01	2.000	3,500,000,000	99.05205	2.182	2.432	0.58
2010.10.13	2Y	2012.12.01	1.500	3,000,000,000	100.16927	1.419	2.425	0.35
2010.10.06	10Y	2021.06.01	3.250	3,000,000,000	103.77788	2.836	2.378	0.55
2010.09.15	2Y	2012.12.01	1.500	3,000,000,000	99.87933	1.556	2.622	0.26
2010.09.01	30Y	2041.06.01	4.000	1,400,000,000	109.58274	3.489	2.272	0.72
2010.08.18	5Y	2015.12.01	3.000	3,500,000,000	103.67226	2.257	2.247	0.18
2010.08.11	2Y	2012.12.01	1.500	3,000,000,000	99.94663	1.524	2.523	0.24
2010.08.04	3Y	2013.09.01	2.500	3,200,000,000	101.80379	1.891	2.783	0.47
2010.07.14	10Y	2021.06.01	3.250	3,000,000,000	98.48812	3.418	2.271	0.92
2010.07.07	2Y	2012.09.01	2.000	3,000,000,000	100.91400	1.565	2.588	0.31
2010.06.16	3Y	2013.09.01	2.500	3,000,000,000	100.32796	2.393	2.432	0.38
2010.06.09	5Y	2015.12.01	3.000	3,500,000,000	100.95052	2.811	2.189	0.73
2010.06.02	2Y	2012.09.01	2.000	3,000,000,000	100.15604	1.928	2.395	0.06
2010.05.19	30Y	2041.06.01	4.000	1,400,000,000	103.99778	3.780	2.282	0.79
2010.05.12	3Y	2013.09.01	2.500	3,000,000,000	99.67600	2.604	2.219	1.03
2010.05.05	2Y	2012.06.01	1.500	3,000,000,000	99.27687	1.858	2.544	0.45
2010.04.28	10Y	2020.06.01	3.500	3,000,000,000	98.09665	3.728	2.083	1.04
2010.04.14	5Y	2015.12.01	3.000	3,500,000,000	98.79868	3.236	2.407	0.40
2010.04.07	2Y	2012.06.01	1.500	3,000,000,000	99.02605	1.966	2.564	0.32

Auction Date	Term	Maturity	Coupon	Issue Amount	Average Price	Average Yield	Auction Coverage	Tail (bps)
2010.03.24	3Y	2013.03.01	1.750	3,200,000,000	98.75926	2.189	2.247	0.39
2010.03.10	2Y	2012.06.01	1.500	3,000,000,000	99.51225	1.725	2.916	0.16
2010.03.03	5Y	2015.06.01	2.500	3,000,000,000	98.81107	2.745	2.598	0.67
2010.02.17	30Y	2041.06.01	4.000	1,500,000,000	98.55389	4.082	2.599	0.41
2010.02.10	3Y	2013.03.01	1.750	3,200,000,000	99.63157	1.875	2.621	0.58
2010.02.03	10Y	2020.06.01	3.500	3,000,000,000	99.33725	3.577	2.593	0.21
2010.01.27	2Y	2012.03.01	1.500	3,000,000,000	100.40816	1.301	2.543	0.34
2010.01.13	5Y	2015.06.01	2.500	3,000,000,000	98.40471	2.822	2.409	0.21
2009.12.17	2Y	2012.03.01	1.500	3,000,000,000	100.05830	1.473	2.731	0.15
2009.12.09	3Y	2013.03.01	1.750	3,200,000,000	99.42128	1.937	2.334	1.18
2009.11.18	5Y	2015.06.01	2.500	3,000,000,000	98.81869	2.732	2.213	0.44
2009.11.12	2Y	2012.03.01	1.500	3,000,000,000	99.75885	1.608	2.406	0.07
2009.11.05	10Y	2020.06.01	3.500	3,500,000,000	98.26552	3.700	2.294	0.78
2009.10.15	30Y	2041.06.01	4.000	1,500,000,000	99.71141	4.016	2.352	0.82
2009.10.07	2Y	2011.12.01	1.250	3,500,000,000	99.63804	1.422	2.460	0.21
2009.09.24	5Y	2014.12.01	2.000	3,000,000,000	96.80064	2.666	2.281	0.52
2009.09.16	2Y	2011.12.01	1.250	3,000,000,000	99.46501	1.498	2.555	0.47
2009.09.02	10Y	2020.06.01	3.500	3,000,000,000	99.65811	3.539	2.054	1.99
2009.08.24	5Y	2014.12.01	2.000	3,000,000,000	96.42822	2.733	2.240	0.62
2009.08.19	2Y	2011.12.01	1.250	3,000,000,000	99.44925	1.497	1.994	1.06
2009.08.13	10Y	2019.06.01	3.750	3,200,000,000	101.82815	3.527	2.014	2.18
2009.08.05	3Y	2012.09.01	2.000	3,500,000,000	99.59050	2.139	2.187	0.87
2009.07.30	30Y	2041.06.01	4.000	1,500,000,000	98.01743	4.112	2.619	1.18
2009.07.28	2Y	2011.09.01	1.000	3,000,000,000	99.00160	1.487	2.495	0.65
2009.07.15	5Y	2014.12.01	2.000	3,000,000,000	96.40687	2.724	2.193	0.63
2009.07.08	3Y	2012.09.01	2.000	3,500,000,000	99.94291	2.019	2.267	0.82
2009.06.17	2Y	2011.09.01	1.000	3,500,000,000	98.87866	1.520	2.238	0.80
2009.06.10	10Y	2019.06.01	3.750	3,500,000,000	100.94440	3.636	1.787	1.76
2009.05.27	3Y	2012.09.01	2.000	3,500,000,000	99.98871	2.004	1.953	3.57
2009.05.20	5Y	2014.12.01	2.000	3,000,000,000	98.19832	2.350	2.089	0.44
2009.05.13	30Y	2041.06.01	4.000	1,400,000,000	101.59797	3.912	2.359	0.64
2009.05.06	2Y	2011.09.01	1.000	3,500,000,000	99.56091	1.193	2.420	0.20
2009.04.15	5Y	2014.12.01	2.000	3,000,000,000	99.75278	2.047	2.189	0.96

Auction Date	Term	Maturity	Coupon	Issue Amount	Average Price	Average Yield	Auction Coverage	Tail (bps)
2009.03.24	2Y	2011.06.01	1.250	2,500,000,000	100.18708	1.163	1.974	0.57
2009.03.18	30Y	2041.06.01	4.000	1,300,000,000	106.96739	3.631	2.406	1.36
2009.03.11	5Y	2014.06.01	3.000	2,500,000,000	105.28930	1.928	2.183	0.58
2009.02.25	10Y	2019.06.01	3.750	3,500,000,000	105.20854	3.151	2.091	1.30
2009.02.20	2Y	2011.06.01	1.250	4,000,000,000	99.73106	1.371	2.128	0.74
2009.02.09	5Y	2014.06.01	3.000	5,500,000,000	104.27995	2.141	1.847	2.10
2009.02.04	10Y	2019.06.01	3.750	3,300,000,000	103.49397	3.346	2.076	2.15
2009.01.23	2Y	2011.06.01	1.250	4,500,000,000	99.69712	1.382	2.161	0.68
2009.01.14	5Y	2014.06.01	3.000	5,000,000,000	106.34195	1.756	2.054	0.68
2008.12.10	30Y	2041.06.01	4.000	1,300,000,000	104.84331	3.741	2.588	0.64
2008.11.19	2Y	2010.12.01	2.750	4,500,000,000	101.57633	1.953	1.971	1.17
2008.11.12	5Y	2013.06.01	3.500	4,500,000,000	103.38167	2.703	2.072	1.25
2008.10.23	5Y	2013.06.01	3.500	4,500,000,000	103.13930	2.767	2.132	1.58
2008.10.16	5Y	2014.06.01	3.000	3,000,000,000	98.79979	3.236	2.185	1.32
2008.10.01	10Y	2019.06.01	3.750	2,500,000,000	99.50836	3.807	2.029	2.07
2008.08.20	2Y	2010.12.01	2.750	3,600,000,000	99.86624	2.810	2.331	0.27
2008.07.30	5Y	2013.06.01	3.500	2,000,000,000	100.54424	3.376	2.501	0.27
2008.07.09	10Y	2018.06.01	4.250	2,500,000,000	103.90102	3.773	2.260	0.45
2008.06.04	30Y	2041.06.01	4.000	1,400,000,000	98.13045	4.104	2.326	0.41
2008.05.21	2Y	2010.12.01	2.750	3,500,000,000	99.40901	2.995	2.387	0.71
2008.05.07	5Y	2013.06.01	3.500	2,000,000,000	100.95208	3.294	2.626	0.45
2008.04.16	10Y	2018.06.01	4.250	2,500,000,000	104.08683	3.760	2.316	0.40
2008.02.20	5Y	2013.06.01	3.500	2,000,000,000	99.64203	3.576	2.480	0.17
2008.02.06	10Y	2018.06.01	4.250	2,600,000,000	103.05292	3.887	2.194	0.17
2008.01.16	30Y	2037.06.01	5.000	1,400,000,000	116.26200	4.048	2.279	0.35
2007.11.28	2Y	2010.06.01	3.750	3,300,000,000	99.83925	3.818	2.417	0.57
2007.10.24	10Y	2018.06.01	4.250	2,500,000,000	99.48905	4.311	2.385	0.68
2007.09.19	2Y	2009.12.01	4.250	3,600,000,000	100.07566	4.211	2.460	0.37
2007.08.15	5Y	2012.06.01	3.750	2,000,000,000	97.29521	4.382	2.426	0.36
2007.08.01	10Y	2017.06.01	4.000	2,600,000,000	95.96235	4.513	2.359	0.52
2007.07.18	30Y	2037.06.01	5.000	1,400,000,000	108.00755	4.509	2.549	0.30
2007.05.23	2Y	2009.12.01	4.250	3,500,000,000	99.55269	4.440	2.427	0.43
2007.05.02	5Y	2012.06.01	3.750	2,000,000,000	98.17267	4.153	2.340	0.32

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2007.04.18	10Y	2017.06.01	4.000	2,600,000,000	98.42779	4.192	2.428	0.27
2007.01.24	10Y	2017.06.01	4.000	2,300,000,000	98.43103	4.188	2.517	0.13
2007.01.10	30Y	2037.06.01	5.000	1,400,000,000	115.54851	4.100	2.463	0.16
2006.11.15	2Y	2009.06.01	3.750	2,400,000,000	99.53466	3.945	2.460	0.12
2006.11.01	5Y	2012.06.01	3.750	2,000,000,000	99.20844	3.910	2.627	0.25
2006.10.11	10Y	2017.06.01	4.000	2,300,000,000	98.73395	4.149	2.447	0.24
2006.08.30	2Y	2008.12.01	4.250	3,400,000,000	100.47128	4.027	2.508	0.17
2006.08.16	5Y	2011.09.01	3.750	2,100,000,000	98.06193	4.181	2.681	0.18
2006.08.02	10Y	2016.06.01	4.000	2,300,000,000	97.25439	4.346	2.549	0.30
2006.07.19	30Y	2037.06.01	5.000	1,300,000,000	108.36109	4.496	2.644	0.17
2006.06.14	2Y	2008.12.01	4.250	3,400,000,000	99.98548	4.257	2.579	0.25
2006.05.17	5Y	2011.09.01	3.750	2,100,000,000	97.31824	4.323	2.535	0.27
2006.04.19	10Y	2016.06.01	4.000	2,300,000,000	96.12964	4.480	2.544	0.35
2006.02.15	5Y	2011.09.01	3.750	1,900,000,000	97.99953	4.159	2.836	0.04
2006.02.01	10Y	2016.06.01	4.000	2,000,000,000	98.26074	4.209	2.688	0.31
2006.01.11	30Y	2037.06.01	5.000	1,300,000,000	115.45143	4.118	2.532	0.23
2005.12.14	2Y	2008.06.01	3.750	2,400,000,000	99.75261	3.857	2.465	0.20
2005.11.16	5Y	2011.09.01	3.750	1,900,000,000	98.97035	3.952	2.461	0.26
2005.11.02	10Y	2016.06.01	4.000	2,100,000,000	98.26800	4.205	2.433	0.27
2005.09.14	2Y	2007.12.01	2.750	3,400,000,000	99.20386	3.125	2.343	0.28
2005.08.24	5Y	2010.09.01	4.000	2,000,000,000	102.24611	3.507	2.456	0.16
2005.08.10	10Y	2015.06.01	4.500	2,100,000,000	103.21105	4.098	2.379	0.45
2005.07.06	30Y	2037.06.01	5.000	1,300,000,000	111.68962	4.321	2.446	0.49
2005.06.08	2Y	2007.12.01	2.750	3,400,000,000	99.69199	2.880	2.208	0.54
2005.05.18	5Y	2010.09.01	4.000	2,000,000,000	101.86220	3.608	2.520	0.39
2005.05.04	10Y	2015.06.01	4.500	2,100,000,000	102.19986	4.229	2.427	0.26
2005.03.16	2Y	2007.06.01	3.000	2,500,000,000	99.48001	3.245	2.341	0.28
2005.02.16	5Y	2010.09.01	4.000	2,000,000,000	101.14689	3.768	2.319	0.52
2005.02.02	10Y	2015.06.01	4.500	2,100,000,000	101.40477	4.329	2.212	0.28
2005.01.12	30Y	2037.06.01	5.000	1,400,000,000	102.89625	4.822	2.215	0.69