

## Collateral Management

<b>US Government Security</b>	<b>Maturity &lt; 9M</b>	<b>9M ≤ Maturity &lt; 2.5Y</b>	<b>2.5Y ≤ Maturity &lt; 5.5Y</b>	<b>2.5Y ≤ Maturity &lt; 5.5Y</b>	<b>5.5Y ≤ Maturity &lt; 12Y</b>	<b>12Y ≤ Maturity &lt; 18Y</b>	<b>18Y ≤ Maturity</b>
U.S. Government Treasury (Bills, Notes, and Bonds) Excluding: Floating Rate Notes and STRIPS	2.10%	4.20%	5.80%	8.90%	13.30%	17.60%	19.68%
U.S. Government Treasury (Inflation- Protected Securities, "TIPS")	2.75%	4.50%	6.25%	9.50%	9.50%	14.00%	18.75%