

Collateral Management

US Government Security	Maturity < 9M	9M ≤ Maturity < 2.5Y	2.5Y ≤ Maturity < 5.5Y	2.5Y ≤ Maturity < 5.5Y	5.5Y ≤ Maturity < 12Y	12Y ≤ Maturity < 18Y	18Y ≤ Maturity
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%