

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars

	1	. •		31 days		61 days								181 days						-		years	3 years	4 years
		to		to		to		to		to		to		to		to		to		to		to	to	to
ITEM	30	30 days		60 days		90 days		120 days		150 days		180 days		210 days		270 days		1 year		2 years		years	4 years	5 year/out
TREASURY	\$	1,850	\$	6,500	\$	5,700	\$	4,200	\$	7,400	\$	3,000	\$	6,300	\$	6,500	\$	10,750	\$	5,450	\$	750		
REPO																								
TDs	\$	1,441	\$	783	\$	981	\$	293	\$	400	\$	500												
AGENCY	\$	2,807	\$	5,002	\$	1,975	\$	1,770	\$	2,100	\$	1,248	\$	1,250	\$	850	\$	1,675	\$	833	\$	1,200		
СР	\$	3,450	\$	2,200	\$	1,600	\$	600	\$	550	\$	100	\$	200	\$	150								
CDs + BNs	\$	3,000	\$	5,400	\$	1,650	\$	1,700	\$	1,100	\$	650	\$	1,100	\$	600	\$	250						
CORP BND																								
TOTAL																								
\$ 107,807	\$	12,548	\$	19,885	\$	11,906	\$	8,563	\$	11,550	\$	5,498	\$	8,850	\$	8,100	\$	12,675	\$	6,283	\$	1,950	\$ -	\$ -
PERCENT	1	11.6%		18.4%		11.0%		7.9%		10.7%		5.1%		8.2%		7.5%		11.8%		5.8%		1.8%	0.0%	0.0%

Notes:

- 1. SBA Floating Rate Securities are represented at coupon change date.
- 2. Mortgages are represented at current book value.
- 3. Figures are rounded to the nearest million.
- 4. Does not include AB55 and General Fund loans.