

	Reported Amount	Fair Amount	Loss %	Loss Amount
Over 10 years - Mortgage-backed securities	2,616,239	2,272,354	13.14%	343,885
Over 1 Year to 5 Years - U.S. Treasury securities	1,956,645	1,793,068	8.36%	163,577
Over 10 years - U.S. Treasury securities	1,462,446	1,014,953	30.60%	447,493
Over 5 Years to 10 Years - U.S. Treasury securities	957,046	823,467	13.96%	133,579
Within 15 Days - U.S. Treasury securities	83,416	83,416		<b>1,088,533 Total Losses</b>
16 Days to 90 Days - U.S. Treasury securities	321,595	321,595		
91 Days to 1 Year - U.S. Treasury securities	754,177	754,177		
Over 5 Years to 10 Years - Mortgage-backed securities	51,831	51,831		
All Other Securities Held Outright	6,358	6,358		
Unamortized Premiums on Securities Held Outright	317,952	317,952		
All other Assets	93,685	93,685		
Total Assets	8,621,390	7,532,857		
Total Liabilities	8,579,805	8,579,805		
<b>Total Net Worth (Total Capital)</b>	<b>41,585</b>	<b>(1,046,948)</b>		

	52 week high	Current market	Loss %	Link
iShares 20+ Year Treasury Bond ETF (TLT)	155.12	102.9	33.66%	<a href="https://finance.yahoo.com/quote/TLT">https://finance.yahoo.com/quote/TLT</a>
iShares 10-20 Year Treasury Bond ETF (TLH)	152.65	110.62	27.53%	<a href="https://finance.yahoo.com/quote/TLH">https://finance.yahoo.com/quote/TLH</a>
iShares 7-10 Year Treasury Bond ETF (IEF)	116.64	97.11	16.74%	<a href="https://finance.yahoo.com/quote/IEF">https://finance.yahoo.com/quote/IEF</a>
iShares 3-7 Year Treasury Bond ETF (IEI)	129.8	115.3	11.17%	<a href="https://finance.yahoo.com/quote/IEI">https://finance.yahoo.com/quote/IEI</a>
iShares 1-3 Year Treasury Bond ETF (SHY)	85.96	81.19	5.55%	<a href="https://finance.yahoo.com/quote/SHY">https://finance.yahoo.com/quote/SHY</a>
iShares MBS ETF (MBB)	107.88	93.7	13.14%	<a href="https://finance.yahoo.com/quote/MBB">https://finance.yahoo.com/quote/MBB</a>

FRED St Louis Federal Reserve Table 1  
 FRED St Louis Federal Reserve Table 2  
 Federal Reserve Balance Sheet Release

<https://fred.stlouisfed.org/release/tables?rid=20&eid=1193943>  
<https://fred.stlouisfed.org/release/tables?rid=20&eid=840849>  
<https://www.federalreserve.gov/releases/h41/current/h41.htm#h41tab1>