



Where Credit Unions Belong

NCUA 5310 Report

June 2017

For additional information related to our financial position, please see our Quarterly Financials under the Due Diligence Section of our Web site.

STATEMENT OF FINANCIAL CONDITION

ASSETS

- 1. Cash, Cash Equivalents & Balances Due
 - a. Deposits in Banks (U.S. and Foreign)
 - b. Federal Reserve Banks (Master Account non-fed funds)
 - c. Fed Funds Sold (U.S. Banks and CUs)
 - d. Fed Funds Sold (Foreign Banks)
 - e. Deposits in credit unions (corporate and NPCU)
 - f. Compensating Balances (U.S. Banks and CUs)
 - g. Compensating Balances (Foreign Banks)
 - h. Uncollected Funds from Banks
 - i. Uncollected Funds from Federal Reserve Banks
 - j. Other Items Due
 - k. Other Cash Items
 - l. Other Cash (foreign)

- 2. Total Investments
 - a. Total Securities Held-to-Maturity
 - b. Total Securities Available for Sale
 - c. Total Securities in Trading Portfolio
 - d. Derivative Contracts (Fair Value of contracts with a gain)
 - e. Unconsolidated CUSO Investments
 - f. Retirement Investment Accounts
 - g. Securities purchased under agreement to resell
 - h. Certificates of Deposit (including SimpliCD)
 - i. Certificates of Deposit (Foreign Banks)
 - j. Other Investments

- 3. Loans - Net
 - a. Guaranteed Loans to Member Credit Unions
 - 1. CLF Lines of Credit (NCUSIF Guaranteed)
 - 2. Other

 - b. Credit Union Loans
 - 1. Share Secured
 - 2. Loans Secured by Other Collateral
 - 3. Unsecured
 - 4. Loans Derived from Securities Purchased from Members with Agreement to resell
 - 5. Other

Amount		Acct Code			
1,171,116,711		5378			
46,118,162		5370			
1,124,998,549		5371			
0		5424A			
0		5425A			
0		5441			
0		5424D			
0		5425D			
0		5374			
0		5375			
0		5376			
0		5424E			
0		5425E			
1,917,583,497		5439			
0		5450A			
1,841,756,169		5451			
0		5452			
0		5436			
6,131,008		5900			
26,810,320		5437			
0		5426			
3,176,000		5424B			
0		5425B			
39,710,000		6694			
122,954,371		5407			
0		5380			
0		5382			
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
94,180,550	5385	0	5391	94,180,550	6021
0	5386	0	5392	0	6022
0	5387			0	6023
0	5388	0	5393	0	6024

STATEMENT OF FINANCIAL CONDITION (CONTINUED)

ASSETS (CONTINUED)

3.

c. Loan Participations

- 1. Loan Participations Purchased
- 2. Loan Participations Sold
(Enter as Negative Amount)

Corp CU	Acct Code	NPCU	Acct Code	Other	Acct Code	Total	Acct Code
0	5395	0	6026	0	5396	0	6027
0	5397	0	6028	0	6029	0	6030

d. All Other Loans

- 1. Loans to Corporate CUSOs
- 2. Share Secured
- 3. Loans Secured by Other Collateral
- 4. Unsecured
- 5. Other

Amount	Acct Code
0	5398
0	5399
28,773,821	5400
0	5401
0	5403
0	5406

e. Allowance for Loan and Lease Losses

4. Fixed Assets (net)

- a. Land and Building
- b. Data Processing Equipment
- c. Furniture and Equipment
- d. Leasehold Improvements
- e. Leased Assets
- f. Other Fixed Assets

10,764,232	5472
6,654,609	5472A
3,074,264	5472B
417,246	5472C
618,113	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

13,880,051	5901
3,401,412	5474
10,478,639	5475

6. Accrued Income and Other Assets

- a. Accrued Income on Loans
- b. Accrued Income on Investments
- c. Other Accrued Income
- d. Other Assets
- e. NCUSIF Capitalization Deposit

26,740,459	5902
92,670	5473A
3,905,032	5473B
0	5473C
21,268,078	5476
1,474,679	5477

TOTAL ASSETS

3,263,039,321	5600
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STATEMENT OF FINANCIAL CONDITION (CONTINUED)

LIABILITIES

7. Borrowings

- a. Borrowings from Other Corporates or Credit Unions
- b. Commercial Paper
- c. Pass-Through Borrowings as CLF Agent
- d. Corporate Securities Sold Under Agreement to Repurchase from Others for Arbitrage
- e. Members Securities Sold Under Agreement to Repurchase from Others for Arbitrage
- f. Corporate Securities Sold Under Agreement to Repurchase from Others for Liquidity
- g. Member Securities Sold Under Agreement to Repurchase from Others for Liquidity
- h. Fed Funds Purchased from Other Corporates
- i. Other Borrowings

8. Accounts Payable

9. Uncollected Deposits

10. Dividends Payable on Shares and Certificates

11. Interest Payable on Borrowings

12. Derivative Contracts (Fair Value of contracts with a loss)

13. Other Liabilities

TOTAL LIABILITIES

Amount	Acct Code
36,000,000	5479
0	5479B
0	5479D
0	5479F
0	5479I
0	5479J
0	5479M
0	5479N
0	5479P
36,000,000	5479C
1,458,772	5480
2,512,779	5481
126,115	5482
0	5483
0	5484
4,721,628	5485
44,819,294	5610

SHARES AND EQUITY

14. TOTAL SHARES

2,923,436,407	5903
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Member

- a. Daily/Overnight Shares
- b. Money Market
- c. Time Certificates
- d. Callable Certificates
- e. Other
- Subtotal

2,554,312,441	5490A
0	5904
249,923,165	5490B
0	5490H
1,040	5490I
2,804,236,646	5490

From Other Corporate Credit Unions

- f. Daily/Overnight Shares
- g. Time Certificates
- h. Other
- Subtotal

0	5491A
0	5491B
0	5905
0	5491

Other

- i. Nonmember Credit Union Deposits
- j. Affiliate Deposits
- k. Non-Affiliate Deposits
- l. Natural Person Deposits
- Subtotal

4,883,837	5493A
114,315,924	5493B
0	5493C
0	5493D
119,199,761	5493

STATEMENT OF FINANCIAL CONDITION (CONTINUED)

SHARES AND EQUITY (CONTINUED)

15. MEMBER CAPITAL

- a. Perpetual Contributed Capital (PCC)- Members
- b. PCC-Nonmembers

Amount	Acct Code
219,173,905	5500J
0	5500J1

c. Non-Perpetual Capital Accounts (NCA)

Balance	Acct Code	Amortized	Acct Code	Net	Acct Code
20,000	5906	0	5500L	20,000	5500K

- 16. Corporate Reserves
- 17. Undivided Earnings
- 18. Other Reserves
- 19. Equity Acquired in Merger
- 20. Miscellaneous Other Equity
- 21. Accumulated Unrealized G/L on AFS Securities
- 22. Accumulated FASB 133 Adjustments
- 23. Other Comprehensive Income Items
- 24. Accumulated Net Income/Loss

0	5500B
77,413,714	5500H
0	5500C
0	5500D
0	6001H
4,020,197	5500E
0	5500F
(5,844,196)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

3,263,039,321	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

153,290,248	5495
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INCOME STATEMENT**INTEREST INCOME**

1. Investment Income
 - a. U.S. Government and Government Guaranteed Obligations
 - b. Obligations of U.S. Government Sponsored Enterprises
 - c. Federal Reserve Bank Interest Income (Master Account)
 - d. Natural Person and Corporate Credit Unions
 - e. U.S. and Foreign Banks
 - f. Securities Purchased under Agreement to Resell
 - g. Spread Trade (Income derived from reverse repo/repo transactions qualifying for netting)
 - h. Government and Agency Related Issues
 - i. Private Mortgage Related Issues
 - j. Asset Backed Securities
 - k. Mutual Funds
 - l. Commercial Debt Obligations and Commercial Mortgage Backed Securities
 - m. Municipal Securities
 - n. Corporate CUSOs (Do not include income that was eliminated due to consolidation)
 - o. Other Investments

Amount	Acct Code
4,202,248	5300
573,093	5301
0	5302
0	5930
0	5306
1,167,504	5307
0	5309
0	5310
502,285	5311
276,509	5312
1,274,352	5313
0	5314
226,436	5315
0	5316
0	5317
182,069	5318
190,408	5100
4,392,656	5105

TOTAL INTEREST INCOME**COST OF FUNDS**

3. Cost of Funds
 - a. Dividends on Shares and Certificates
 - b. Interest on Borrowings
 - c. Interest/Dividends Paid to Others on Repurchase Transactions

2,102,610	5323
1,660,934	5323A
440,511	5323B
1,165	5322D
2,290,046	5111

NET INTEREST INCOME**OTHER INCOME**

4. a. Fee Income
- b. Miscellaneous Operating Income
- c. Trading Gains/Losses (Realized and Unrealized)
- d. Gain (Loss) on Investment sales
- e. Gain (Loss) on Disposition of Assets
- f. Gain (Loss) on Hedged Transactions
- g. Gain from Bargain Purchase (Merger)
- h. Loss on Investments - Other Than Temporary Impairment (OTTI)
 1. Total OTTI
 2. Less OTTI losses in Other Comprehensive Income (per GAAP)
- i. Non operating income/expense

1,558,363	5110
0	5120
0	5319
1,757,622	5320
0	5130
0	5140
0	5160
0	5321
0	5321A
0	5321B
0	5150

INCOME STATEMENT (CONTINUED)**EXPENSES**

5. OPERATING EXPENSES

- a. Employee Compensation and Benefits
- b. Travel and Conference
- c. Office Occupancy
- d. Office Operations
- e. Educational and Promotional Expenses
- f. Loan Servicing
- g. Professional and Outside Services
- h. NCUSIF Premium
- i. Temporary Corporate CU Assessment
- j. Other Member Insurance
- k. Operating Fee (Exam and/or supervision fees)
- l. Miscellaneous Operating Expenses

Amount	Acct Code
3,198,015	5331
1,850,514	5324
80,806	5325A
381,226	6063
22,328	6064
104,203	5325B
0	6065
198,513	5326C
0	5170
0	5180
0	5190
4,967	5195
555,458	5330

OTHER EXPENSE/INCOME ITEMS

- 6. Intangible/Goodwill Amortization
- 7. Minority Interest (CUSO)
- 8. Provision for Loan and Lease Loss

201,740	6059
26,706	5200
0	5329

NET INCOME

- 9. Extraordinary Items
- 10. Cumulative Effect of Changes in Acctg. Principle
- 11. **NET INCOME AFTER EXTRAORDINARY ITEMS & OTHER ADJUSTMENTS**
- 12. Equity Transfer for PCC Dividends
- 13. **NET CONTRIBUTION TO EQUITY**

2,232,982	5205
0	5210
0	5220
2,232,982	5225
117,175	5230
2,115,807	5235

INVESTMENT DETAIL

GOVERNMENT AGENCY NON-MORTGAGE RELATED ISSUES

- 1. *U.S. Government and Government Guaranteed Obligations*
- 2. *Obligations of U.S. Government Sponsored Enterprises*

HTM Fair Value	Acct Code	HTM Book Value	Acct Code	AFS Fair Value	Acct Code	AFS Book Value	Acct Code	Trading Fair Value	Acct Code
0	6100	0	6100A	453,820,238	6100B	453,820,238	6100C	0	6100D
0	6101	0	6101A	0	6101B	0	6101C	0	6101D

GOVERNMENT AND AGENCY MORTGAGE RELATED ISSUES

- 3. a. CMOs/REMICs
- b. Mortgage Backed Pass Throughs
- c. Asset Backed Securities
- d. NCUA Guaranteed Notes (NGN Notes)
- e. Other

SUBTOTAL

0	6102	0	6102A	40,744,807	6102B	40,744,807	6102C	0	6102D
0	6103	0	6103A	13,711,499	6103B	13,711,499	6103C	0	6103D
0	6104	0	6104A	4,275,660	6104B	4,275,660	6104C	0	6104D
0	6105	0	6105A	428,503,583	6105B	428,503,583	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	487,235,549	6107B	487,235,549	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

- 4. a. CMOs/REMICs
- b. Mortgage Backed Pass Throughs
- c. Other

SUBTOTAL

0	6108	0	6108A	70,780,995	6108B	70,780,995	6108C	0	6108D
0	6109	0	6109A	0	6109B	0	6109C	0	6109D
0	6110	0	6110A	0	6110B	0	6110C	0	6110D
0	6111	0	6111A	70,780,995	6111B	70,780,995	6111C	0	6111D

ASSET BACKED SECURITIES

- 5. a. Credit Cards
- b. Autos
- c. Home Equity
- d. Student Loans (FFELP guaranteed)
- e. Student Loans (non FFELP)
- f. Other

SUBTOTAL

0	6112	0	6112A	191,684,993	6112B	191,684,993	6112C	0	6112D
0	6113	0	6113A	72,282,972	6113B	72,282,972	6113C	0	6113D
0	6114	0	6114A	81,262,731	6114B	81,262,731	6114C	0	6114D
0	6115	0	6115A	299,154,540	6115B	299,154,540	6115C	0	6115D
0	6116	0	6116A	40,202,036	6116B	40,202,036	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	684,587,272	6118B	684,587,272	6118C	0	6118D

6. *Commercial Mortgage Backed Securities (CMBS)*

0	6119	0	6119A	0	6119B	0	6119C	0	6119D
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7. *Mutual Funds*

0	6120	0	6120A	0	6120B	0	6120C	0	6120D
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COMMERCIAL DEBT OBLIGATIONS

- 8. a. Commercial Paper
- b. Notes
- c. Bonds
- d. Other

SUBTOTAL

0	6121	0	6121A	0	6121B	0	6121C	0	6121D
0	6122	0	6122A	145,332,115	6122B	145,332,115	6122C	0	6122D
0	6123	0	6123A	0	6123B	0	6123C	0	6123D
0	6124	0	6124A	0	6124B	0	6124C	0	6124D
0	6125	0	6125A	145,332,115	6125B	145,332,115	6125C	0	6125D

9. *Municipal Securities*

0	6126	0	6126A	0	6126B	0	6126C	0	6126D
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TOTAL

0	6127	0	5450A	1,841,756,169	6127B	1,841,756,169	5451	0	5452
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ADDITIONAL INVESTMENT INFORMATION**ADDITIONAL INVESTMENT INFORMATION**

	Amount	Acct Code
1. Reverse Repo/Repo Transactions Qualifying for Netting	0	5365
2. Total Limited Liquidity Securities	61,579,888	5366
3. Total Secured Borrowings	36,000,000	5367
4. Market Value of investments that fail to meet the requirements of Part 704 for your corporate's investment authority. (List both those included in investment action plans and those within the 30-day reporting period)	65,472,883	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	1,843,580,168	5459
6. Enter amounts to fund employee benefit plans or deferred compensation plans under Section 701.19(c) of the NCUA Rules and Regulations or similar state provisions (if state chartered) that are not authorized by Part 704 of the NCUA Rules and Regulations:		
a. Securities	0	6002A
b. Other Investments	1,201,128	6001P
c. Other Assets	25,609,192	6002C
1. Split Dollar Collateral Assignment Arrangements	25,609,192	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	26,810,320	6002

ADDITIONAL LOAN INFORMATION

LOAN BACKGROUND INFORMATION

- 1. Outstanding Loans to Credit Unions of Corporate Officials
- 2. Approved Lines of Credit to Credit Unions of Corporate Officials
- 3. Outstanding Loans to Leagues and Affiliated Parties
- 4. Approved Lines of Credit to Leagues and Affiliated Parties
- 5. Total Lines to Watchlist Institutions and Other Parties

Amount	Acct Code
0	5408
203,900,000	5409
28,773,821	5411
55,510,240	5412
29,004,000	5413

DELINQUENT LOANS

- 6. Guaranteed Loans to Member Credit Unions
- 7. All Other Loans to Member Credit Unions
- 8. Loans to Credit Unions that are not Members
- 9. All Other Loans (including participation loans)

TOTAL DELINQUENT LOANS

30 to 60 Days	Acct Code	61 to 90 Days	Acct Code	91+ Days	Acct Code
0	5414A	0	5415A	0	5416A
0	5414B	0	5415B	0	5416B
0	5414C	0	5415C	0	5416C
0	5414D	0	5415D	0	5416D
0	5414	0	5415	0	5416

LOAN CHARGE OFFS AND RECOVERIES (THIS MONTH)

- 10. Loans to Member Credit Unions
- 11. Loans to Credit Unions that are not Members
- 12. All Other Loans

TOTAL LOANS CHARGED OFF & RECOVERED

Charge Offs	Acct Code	Recoveries	Acct Code	Net Charge Offs	Acct Code
0	5417A	0	5418A	0	5419A
0	5417B	0	5418B	0	5419B
0	5417C	0	5418C	0	5419C
0	5417	0	5418	0	5419

LIQUIDITY REPORT

1. REMAINING MATURITY SCHEDULE

MATURITY	<u>Assets</u>					<u>Liabilities</u>				
	Cash	Acct Code	Investments	Acct Code	Loans	Acct Code	Shares	Acct Code	Borrowings	Acct Code
1- day	1,171,116,711	5343H	9,110,445	5343A	33,746,038	5342A	2,667,928,191	5341A	36,000,000	5340A
2-30 days	0	5343I	5,046,896	5343B	3,000,000	5342B	151,189,000	5341B	0	5340B
31-90 days	0	5343J	18,881,872	5343C	6,000,000	5342C	25,266,000	5341C	0	5340C
91-180 days			55,584,289	5343D	21,750,000	5342D	31,319,284	5341D	0	5340D
181 days < 1 yr.			9,563,361	5343E	27,833,333	5342E	22,056,709	5341E	0	5340E
1-3 years			262,931,893	5343F	28,750,000	5342F	25,676,008	5341F	0	5340F
> 3 years			1,556,464,741	5343G	1,875,000	5342G	1,215	5341G	0	5340G
TOTALS	1,171,116,711	5343K	1,917,583,497	5343	122,954,371	5342	2,923,436,407	5341	36,000,000	5340

2. LIQUIDITY COMMITMENTS

INFLOWS

Advised / Revocable LOC
 Committed / Irrevocable LOC
 Commercial Paper
 MTN Program
 Fed Funds Line
 Repurchase Agreements Lines
 Federal Home Loan Bank Lines
 Other Inflows

TOTALS

Contractual Amount	Acct Code	Outstanding Amount	Acct Code	Last Test Date	Acct Code
0	5344A	0	5344B	01/27/2011	5344C
0	5345A	0	5345B	09/21/2011	5345C
0	5346A	0	5346B	N/A	5346C
0	5347A	0	5347B	N/A	5347C
130,000,000	5348A	0	5348B	06/27/2017	5348C
300,000,000	5349A	0	5349B	06/27/2017	5349C
905,498,354	5350A	36,000,000	5350B	06/30/2017	5350C
435,839,987	5351A	0	5351B	06/28/2017	5351C
1,771,338,341	5352A	36,000,000	5352B		

OUTFLOWS

Advised / Revocable LOC
 Committed / Irrevocable LOC
 Loan Participation Commitments
 Irrevocable Stand-by Letters of Credit
 Forward Commitment to Purchase an Asset or Perform under a Lease Package
 Other Outflows

TOTALS

3,475,544,251	5353A	122,954,371	5353B	06/30/2017	5353C
0	5354A	0	5354B	N/A	5354C
0	5355A	0	5355B	N/A	5355C
1,201,300	5356A	0	5356B	N/A	5356C
0	5357A	0	5357B	N/A	5357C
0	5358A	0	5358B	N/A	5358C
3,476,745,551	5359A	122,954,371	5359B		

INVESTMENT CONCENTRATION LIMITS

PART A

INVESTMENTS BY SECTORS

	AV	Acct Code	FV	Acct Code	Diff AV to FV	Acct Code	WAL	Acct Code	AWAL	Acct Code	Duration	Acct Code
1. Mortgage-Backed Securities (MBS) (not including CMBS)	635,385,528	5460A	639,345,446	5461A	(3,959,918)	5462A	1.990	5463A	2.350	5831A	0.390	5464A
2. Commercial MBS	0	5460B	0	5461B	0	5462B	0.000	5463B	0.000	5831B	0.000	5464B
3. FFELP Student Loan Asset-Backed Securities (ABS)	313,011,496	5460C	299,154,540	5461C	13,856,956	5462C	5.540	5463C	6.310	5831C	(0.250)	5464C
4. Private Student Loan ABS	41,538,673	5460D	40,202,036	5461D	1,336,637	5462D	2.780	5463D	2.780	5831D	(0.050)	5464D
5. Auto Loan/Lease ABS	71,886,793	5460E	72,282,972	5461E	(396,179)	5462E	2.140	5463E	0.530	5831E	0.070	5464E
6. Credit Card ABS	190,897,989	5460F	191,684,993	5461F	(787,004)	5462F	2.910	5463F	2.610	5831F	0.070	5464F
7. Other ABS, Not Listed in Items 3 to 6	0	5460G	0	5461G	0	5462G	0.000	5463G	0.000	5831G	0.000	5464G
8. Corporate Debt Obligations	144,365,036	5460H	145,332,115	5461H	(967,079)	5462H	3.340	5463H	3.340	5831H	0.080	5464H
9. Municipal Securities	0	5460I	0	5461I	0	5462I	0.000	5463I	0.000	5831I	0.000	5464I
10. Registered Investment Companies	0	5460J	0	5461J	0	5462J	0.000	5463J	0.000	5831J	0.000	5464J
11. All Other Investments Not Listed in Items 1 through 10	1,620,787,363	5460K	1,628,046,777	5461K	(7,259,414)	5462K	0.910	5463K	1.200	5831K	0.070	5464K
TOTAL	3,017,872,878	5460	3,016,048,879	5461	1,823,999	5462	1.910	5463	2.170	5831	0.100	5464

PART B

CALCULATIONS

	Corporate Concentration						Regulatory Maximum			
	Capital	Acct Code	Capital Based	Acct Code	Asset Based	Acct Code	% Capital	Acct Code	% Assets	Acct Code
1. Mortgage-Backed Securities (MBS) (not including CMBS)	291,345,726	5500Q	2,913,457,260	5466A	1,631,519,661	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	291,345,726	5500Q	874,037,178	5466B	489,455,898	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	291,345,726	5500Q	2,913,457,260	5466C	1,631,519,661	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	291,345,726	5500Q	1,456,728,630	5466D	815,759,830	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	291,345,726	5500Q	1,456,728,630	5466E	815,759,830	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	291,345,726	5500Q	1,456,728,630	5466F	815,759,830	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	291,345,726	5500Q	1,456,728,630	5466G	815,759,830	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	291,345,726	5500Q	2,913,457,260	5466H	1,631,519,661	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	291,345,726	5500Q	2,913,457,260	5466I	1,631,519,661	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	291,345,726	5500Q	2,913,457,260	5466J	1,631,519,661	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	291,345,726	5500Q	291,345,726	5466K	163,151,966	5467K	100%	5468K	5%	5469K

INVESTMENT ISSUER CONCENTRATION LIMITS

<i>Obligors and Counterparties:</i>		Acct Code	Investments Exempt Under 704.6(b)	Acct Code	Investments Subject to 704.6(c)	Acct Code	Total Investments Limited to \$5 Million	Acct Code	Total Investments Limited to 25% of Capital	Acct Code	Total Investments Limited to 50% of Capital	Acct Code	Total Investments Limited to 100% of Capital	Acct Code	Total Investments Limited to 200% of Capital	Acct Code
1)	FED RESERVE BANKS	5801A	1,124,998,549	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	445,237,852	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	427,094,023	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	Ford Credit Floorplan Master Owner Trust	5801D	0	5802D	65,800,000	5803D	0	5804D	65,800,000	5805D	0	5807D	0	5809D	0	5811D
5)	Discover Card Execution Note Trust	5801E	0	5802E	45,701,000	5803E	0	5804E	0	5805E	45,701,000	5807E	0	5809E	0	5811E
6)	Berkshire Hathaway	5801F	0	5802F	40,000,000	5803F	0	5804F	40,000,000	5805F	0	5807F	0	5809F	0	5811F
7)	American Express Credit Corp.	5801G	0	5802G	35,200,000	5803G	0	5804G	35,200,000	5805G	0	5807G	0	5809G	0	5811G
8)	Branch Banking & Trust	5801H	0	5802H	35,000,000	5803H	0	5804H	35,000,000	5805H	0	5807H	0	5809H	0	5811H
9)	Citibank Credit Card Issuance Trust	5801I	0	5802I	35,000,000	5803I	0	5804I	0	5805I	35,000,000	5807I	0	5809I	0	5811I
10)	Chase Issuance Trust	5801J	0	5802J	35,000,000	5803J	0	5804J	0	5805J	35,000,000	5807J	0	5809J	0	5811J
11)	Capital One Multi-Asset Execution Trust	5801K	0	5802K	31,000,000	5803K	0	5804K	0	5805K	31,000,000	5807K	0	5809K	0	5811K
12)	SLM Student Loan Trust 2007-6	5801L	0	5802L	28,919,337	5803L	0	5804L	28,919,337	5805L	0	5807L	0	5809L	0	5811L
13)	Navient Student Loan Trust 2016-6	5801M	0	5802M	25,000,000	5803M	0	5804M	25,000,000	5805M	0	5807M	0	5809M	0	5811M
14)	American Express Credit Account Master Trust	5801N	0	5802N	24,000,000	5803N	0	5804N	0	5805N	24,000,000	5807N	0	5809N	0	5811N
15)	SLM Private Credit Student Loan Trust 2006	5801P	0	5802P	21,800,000	5803P	0	5804P	21,800,000	5805P	0	5807P	0	5809P	0	5811P
TOTALS			1,997,330,424	5802	422,420,337	5803	0	5804	251,719,337	5805	170,701,000	5807	0	5809	0	5811

NEV AND CAPITAL MEASURES

NEV AND WAL

1. NEV

- a. Date of Most Recent NEV Simulation
- b. Base Case NEV (\$)
- c. NEV Ratio
- d. Percentage NEV Change - Plus (+) 300bp
- e. Percentage NEV Change - Minus (-) 300bp

Amount	Acct Code
06/30/2017	5507
294,130,000	5508
9.01%	5509
-2.67%	5510
0.00%	5511

2. WAL

- a. Effective WAL of Assets
- b. Effective WAL of Investments
- c. Effective WAL of Liabilities
- d. Effective WAL of Loans

	Acct Code
1.860	5360
1.910	5361
0.040	5362
0.620	5363

CAPITAL

3. Retained Earnings

- a. Corporate Reserves
- b. Undivided Earnings
- c. Other Reserves
- d. Accumulated Net Income not closed to Undivided Earnings

	Acct Code
77,413,714	6693
0	5500B
77,413,714	5500H
0	5500C
0	5500I

4. Adjusted Retained Earnings acquired through Business Combinations

- a. Prior Month-End Adjusted Retained Earnings acquired through Business Combinations
- b. Adjustments made to Retained Earnings acquired through Business Combinations during current month
- c. Current Month's Total Adjusted Retained Earnings acquired through Business Combinations

	Acct Code
869,115	5520A
0	5520B
869,115	5520

5. Tier 1 Capital

- a. Retained Earnings
- b. Acquired Retained Earning from Business Combinations
- c. Allowable Perpetual Contributed Capital (PCC)
- d. Minority interests in the equity accounts of CUSOs that are fully consolidated
- e. The corporate's intangible assets that exceed one half percent of its moving daily average net assets
- f. The corporate's investments, both equity and debt, in unconsolidated CUSOs
- g. PCC contributed to another corporate credit union and NCA maintained at another credit union

	Acct Code
223,000,351	5506A
77,413,714	6693
869,115	5520
150,848,530	6062
0	5830
0	5562
6,131,008	5563
0	5564

NEV AND CAPITAL MEASURES (CONTINUED)

6. Tier 2 Capital

- a. NCA
- b. Allowance for loan and lease losses under GAAP to a maximum of 1.25% of Risk Weighted assets
- b. 45% of unrealized gains on available for sale "equity securities" (as defined by Part 704.1) with readily determinable fair values
- d. Any PCC deducted from Tier 1 capital

Amount	Acct Code
68,345,375	6060
20,000	5500K
0	6403
0	6404
68,325,375	6001E

7. Total Capital

- a. Tier 1 Capital
- b. Tier 2 Capital
- c. Corporate credit unions Equity Investments not deducted when Calculating Tier1 Capital

	Acct Code
291,345,726	5500Q
223,000,351	5506A
68,345,375	6060
0	5565

8. Summary of Calculated Regulatory Capital Ratios

- a. Tier 1 Capital or Leverage Ratio
- b. Tier 1 Risk Based Capital Ratio
- c. Total Risk Based Capital Ratio

	Acct Code
6.19%	6000A
19.94%	5505
26.05%	5506

DANA AND EBA INFORMATION

9. Daily Average Net Assets (DANA)

- a. Current reporting period DANA
- b. Twelve month moving DANA
- c. Twelve month moving DANA taking into account PCC Deduction
- d. Moving monthly average net Risk-Weighted assets (MMANRA)

	Acct Code
3,405,135,868	5544A
3,671,740,794	5544B
3,603,415,419	6061
1,118,354,321	5544C

10. Average daily balance transfers to the FRB under the EBA program

0	5841
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PCC CALCULATION

1. Retained Earnings
2. PCC
3. PCC Minus Retained Earnings

Amount	Acct Code
77,413,714	6693
219,173,905	6001A
141,760,191	6001C

4. MDANA
5. 2% of MDANA

3,671,740,794	5544B
73,434,816	6002B

6. Amount of PCC Excluded from Regulatory Capital ratios after October 2016
7. Amount of PCC Included in Regulatory Capital

68,325,375	6001E
150,848,530	6062

8. MDANA Less Excluded PCC

3,603,415,419	6003
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RISK WEIGHTING

BALANCE SHEET ASSET CATEGORIES

	Totals from Schedule SFC	Acct Code	0%	Acct Code	20%	Acct Code	50%	Acct Code	100%	Acct Code	200%	Acct Code
1. Cash and Balances Due	1,171,116,711	5378	1,125,862,113	5814A	45,254,598	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	122,954,371	5407	0	5814B	122,954,371	5815B	0	5816B	0	5817B	0	5818B
3. Total Securities Held to Maturity	0	5450A	0	5814C	0	5815C	0	5816C	0	5817C	0	5818C
4. Total Securities Available for Sale	1,841,756,169	5451	882,257,648	5814D	58,798,138	5815D	152,043,726	5816D	748,656,657	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	75,827,328	5940	1,240,000	5814F	41,646,000	5815F	0	5816F	32,941,328	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,764,232	5472	0	5814H	0	5815H	0	5816H	10,764,232	5817H	0	5818H
9. Accrued Income and Other Assets	40,620,510	5902A	0	5814I	0	5815I	0	5816I	40,620,510	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,263,039,321	5813	2,009,359,761	5814	268,653,107	5815	152,043,726	5816	832,982,727	5817	0	5818

OFF BALANCE SHEET CATEGORIES

	Face Value or Notional Amount (A)	Acct Code	Credit Conversion Factor (B)	Acct Code	Credit Equivalent Amount (C)	Acct Code	Allocation of Risk Weight Categories									
							0% (D)	Acct Code	20% (E)	Acct Code	50% (F)	Acct Code	100% (G)	Acct Code	200% (H)	Acct Code
11. Off-Balance Sheet derivative contracts	0	5819A	0.00%	5820A	0	5821A	0	5822A	0	5823A	0	5824A	0	5825A	0	5826A
12. Advised/Revocable Lines of Credit (LOC)	3,475,544,251	5819B	0.00%	5820B	0	5821B	0	5822B	0	5823B	0	5824B	0	5825B	0	5826B
13. Committed/Irrevocable LOC	0	5819C	0.00%	5820C	0	5821C	0	5822C	0	5823C	0	5824C	0	5825C	0	5826C
14. Loan Participation Commitments	0	5819D	0.00%	5820D	0	5821D	0	5822D	0	5823D	0	5824D	0	5825D	0	5826D
15. Forward Commitments	0	5819E	0.00%	5820E	0	5821E	0	5822E	0	5823E	0	5824E	0	5825E	0	5826E
16. Irrevocable Standby Letters of Credit	1,201,300	5819F	0.00%	5820F	0	5821F	0	5822F	0	5823F	0	5824F	0	5825F	0	5826F
17. Indemnification of Members/Securities Lent	0	5819G	0.00%	5820G	0	5821G	0	5822G	0	5823G	0	5824G	0	5825G	0	5826G
18. Other Off-Balance Sheet items	0	5819H	0.00%	5820H	0	5821H	0	5822H	0	5823H	0	5824H	0	5825H	0	5826H
19. Total Off-Balance Sheet items (11 - 18)	3,476,745,551	5819			0	5821	0	5822	0	5823	0	5824	0	5825	0	5826
20. Total Balance Sheet and Off-Balance Sheet items by Risk Category (10 - 18)							2,009,359,761	5822J	268,653,107	5823J	152,043,726	5824J	832,982,727	5825J	0	5826J
21. Risk Weight factor							0.00%	5822K	20.00%	5823K	50.00%	5824K	100.00%	5825K	200.00%	5826K
22. Risk-Weight assets by Risk-Weight Category (item 20*21)							0	5822L	53,730,621	5823L	76,021,863	5824L	832,982,727	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															962,735,211	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
10,696	6050

2. List the net assets attributed to consolidated CUSO activity

4,969,710	6051
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3. Dollar amount of loans to corporate CUSOs

0	5560
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4. Investments in CUSOs - Minority Interest (Cost Method)

Fair Value	Acct Code
0	6053

5. Investments in CUSOs - Wholly Owned or Influential Interest (Equity Method)

6,131,008	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
768	5546

2. Number of non-credit union members

42	6000J
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3. Number of all current members

810	5545
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4. Does the corporate share expenses with an affiliated group

No	5549
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5. Number of full-time employees or full-time equivalents

178	564A
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6. Number of part-time employees

3	564B
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