



Where Credit Unions Belong

Unaudited Financial Statements

and Monthly 5310 Data

August 2017

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For further information, please contact:

Tammy Cantrell, Executive Vice President, Asset/Liability Management, 866/692-6771 ext. 9312 or
Melissa Ashley, Executive Vice President and Chief Financial Officer, 866/692-6771 ext. 9351.

Dear Members,

Please find attached to this letter our unaudited financial statements and regulatory ratios for August 2017, as well as our August 5310 regulatory report. We will provide our detailed Management's Discussion and Analysis, unaudited consolidated financial statements and footnotes on a quarterly basis.

Corporate One maintains a strong liquidity position with a focus on ensuring liquidity is available to our members when they need it. As a result of our members' increasing loan to share ratios, our overall balance sheet has decreased year over year as we recognized a decrease in overnight shares. To ensure we maintain sufficient liquidity to help our members manage their liquidity position, we have structured our balance sheet to handle this type of share balance fluctuation. Our strategy includes investing in highly-liquid securities that can be sold. During 2017, we've sold approximately \$484.0 million worth of securities. These securities were sold at favorable prices resulting in a net gain of \$2.26 million. The proceeds were used to fund the liquidity needs of our members. In addition, the securities we hold can be used as collateral at the FHLB, the Federal Reserve and other liquidity partners resulting in access to approximately \$1.74 billion in borrowing capacity.

In April 2017, we entered into an asset purchase agreement to transition our servicing responsibility and ownership of certain debit and credit card contracts to PSCU Incorporated (PSCU). PSCU, as the nation's largest CUSO, is well suited to handle the ever growing complexities of credit and debit card programs. We made a business decision out of a recognition that, in order to appropriately support the credit unions on the program, these member credit unions needed to have direct access to the entire PSCU service and support team. It was a big decision to take a step back from being the front line servicer of our PSCU cards solution, but we believe this move will truly benefit the members involved in a positive way and position them well for growth and success in their credit and debit card program. The asset purchase agreement resulted in a gain of approximately \$2.1 million which was recognized in April 2017.

As a result of strong performance and the gain on sales discussed above, we have added \$12.81 million to our retained earnings over the last twelve months, which now exceeds \$78.6 million, resulting in a retained earnings to Moving Daily Average Net Assets (MDANA) ratio of 2.23 percent, exceeding the NCUA requirement of .45 percent. More details regarding these ratios can be found on page eight of this report.

If you have any questions about our financial condition, please feel free to contact me at mashley@corporateone.coop or 866/692-6771, ext. 9351.

Sincerely,

Melissa A. Ashley
Executive Vice President and Chief Financial Officer

Consolidated Balance Sheets (unaudited)

	August 31, 2017	August 31, 2016
Assets		
Cash and cash equivalents	\$ 597,472,955	\$ 352,323,013
Investments in financial institutions	42,886,000	46,346,700
Available-for-sale securities, at fair value	1,837,394,730	2,406,956,030
Loans	137,096,426	191,011,255
Accrued interest receivable	4,135,714	2,796,114
Goodwill	3,401,412	3,401,412
Intangible assets	10,061,710	12,516,210
Other assets	60,490,766	58,118,202
TOTAL ASSETS	2,692,939,713	3,073,468,936
Liabilities and Members' Equity		
Liabilities:		
Settlement and regular shares	1,957,863,675	2,464,619,302
Share certificates	383,633,601	252,850,310
Borrowed funds	44,000,000	93,000,000
Dividends and interest payable	473,407	215,865
Accounts payable and other liabilities	5,647,911	4,988,727
TOTAL LIABILITIES	2,391,618,594	2,815,674,204
Members' equity:		
Perpetual contributed capital	219,173,905	219,173,905
Retained earnings	78,638,476	65,826,206
Accumulated other comprehensive income (loss)	3,508,738	(27,205,379)
TOTAL MEMBERS' EQUITY	301,321,119	257,794,732
TOTAL LIABILITIES AND MEMBERS' EQUITY	\$ 2,692,939,713	\$ 3,073,468,936

Consolidated Statements of Income (unaudited)

	Eight Months Ended	
	August 31, 2017	August 31, 2016
Interest Income:		
Investments and securities	\$ 34,237,706	\$ 25,743,322
Loans	1,474,428	1,469,422
Total Interest Income	35,712,134	27,212,744
Dividend And Interest Expense:		
Shares	12,752,815	7,934,116
Borrowed Funds and other	2,899,683	982,206
Total Dividend And Interest Expense	15,652,498	8,916,322
Net Interest Income	20,059,636	18,296,422
Total Settlement Income	13,357,801	14,990,472
Total Settlement Expense	4,535,916	5,730,362
Net Settlement Income	8,821,885	9,260,110
Salaries and employee benefits	14,439,218	13,552,327
Amortization of intangibles expense	1,634,092	1,929,927
Office operations and occupancy expense	5,537,305	5,343,696
Other operating expenses	2,030,433	1,692,019
Total Operating Expenses	23,641,048	22,517,969
Net Gain on Financial Instruments		
Total other-than-temporary impairment losses		(404,296)
Portion of loss recognized in other comprehensive income		233,591
Gain on sales of securities	2,261,076	368,839
Net Gain on Financial Instruments	2,261,076	198,134
Gain on sale of product line	2,072,329	
Net Income	\$ 9,573,878	\$ 5,236,697

Consolidated Statements of Comprehensive Income (unaudited)

	Eight Months Ended	
	August 31, 2017	August 31, 2016
Net Income	\$ 9,573,878	\$ 5,236,697
Other comprehensive income:		
Change in net unrealized gain (loss) on available-for-sale securities	24,307,383	12,413,365
Reclassification adjustment recognized in earnings For other-than-temporary declines in value of securities		170,705
Reclassification adjustment recognized in earnings for net gain from sales of securities	(2,261,076)	(368,839)
Total other comprehensive income	22,046,307	12,215,231
Comprehensive Income	\$ 31,620,185	\$ 17,451,928

Consolidated Statement of Changes in Members' Equity For the Eight Months Ended August 31, 2017 (unaudited)

	Perpetual Contributed Capital	Retained Earnings	Accumulated Other Comprehensive Loss	Total Members' Equity
Balance at January 1, 2017	\$219,173,905	\$ 69,988,474	\$ (18,537,569)	\$ 270,624,810
Net income		9,573,878		9,573,878
Other comprehensive income			22,046,307	22,046,307
Dividends on PCC		(923,876)		(923,876)
Balance at August 31, 2017	\$219,173,905	\$ 78,638,476	\$ 3,508,738	\$ 301,321,119

Capital Ratios and NEV

New capital requirements went into effect on October 20, 2011. These requirements contain a multi-step, multi-year phase-in with certain definitions changing over time as various requirements are phased in. The following table presents the ratios, definitions of the numerators and denominators for each of the ratios and the required minimum levels for well capitalized and adequately capitalized designations under the regulation. Beginning in October 2016, the amount of Perpetual Contributed Capital (PCC) included in Tier 1 Capital was limited. This limitation is both a function of retained earnings and MDANA. These limitations resulted in leverage and Tier 1 risk-based capital ratios lower than previous levels but still above well capitalized levels.

In June 2015, the NCUA issued a rule to further amend the regulations by clarifying the mechanics of a number of regulatory provisions and make several non-substantive technical corrections. None of which had a material effect on our ratios.

	Numerator	Denominator	Well capitalized	Adequately capitalized
Retained earnings/MDANA	Retained earnings	MDANA*	0.45%	0.45%
Leverage ratio	Tier 1 Capital***	MDANA*	5.00%	4.00%
Tier 1 risk-based capital ratio	Tier 1 Capital***	MDANRA**	6.00%	4.00%
Total risk-based capital ratio	Total Capital***	MDANRA**	10.00%	8.00%
NEV ratio	Fair Value of Assets less Fair Value of Liabilities	Fair Value of Assets	2.00%	2.00%

*Moving Daily Average Net Assets

**Moving Daily Average Net Risk Weighted Assets

***As defined by the NCUA Rules and Regulations §704.2

The following summarizes Corporate One's capital and NEV ratios as of August 31, 2017.

August 31, 2017	
Retained earnings/MDANA	2.23%
Leverage ratio	6.34%
Tier 1 risk-based capital ratio	21.75%
Total risk-based capital ratio	28.41%
NEV ratio	11.18%

NCUA 5310 Report

August 2017

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
597,472,955	5378
47,722,256	5370
549,750,699	5371
0	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
0	5375
0	5376
0	5424E
0	5425E

1,913,390,032	5439
0	5450A
1,837,394,730	5451
0	5452
0	5436
6,177,111	5900
26,932,191	5437
0	5426
3,176,000	5424B
0	5425B
39,710,000	6694

137,096,426	5407
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0	5380
0	5382

Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
110,297,507	5385	0	5391	110,297,507	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
26,798,919	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

10,630,874	5472
6,626,263	5472A
3,012,294	5472B
389,835	5472C
602,482	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

13,463,122	5901
3,401,412	5474
10,061,710	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

20,886,304	5902
95,413	5473A
4,040,301	5473B
0	5473C
15,275,911	5476
1,474,679	5477

TOTAL ASSETS

2,692,939,713	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
44,000,000	5479
0	5479B
0	5479D
0	5479F
0	5479I
0	5479J
0	5479M
0	5479N
0	5479P
44,000,000	5479C
1,311,630	5480
(114,706)	5481
473,407	5482
0	5483
0	5484
4,336,281	5485
50,006,612	5610

SHARES AND EQUITY

14. TOTAL SHARES

2,341,591,982	5903
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Member

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

1,839,037,498	5490A
0	5904
374,022,743	5490B
0	5490H
1,035	5490I
2,213,061,276	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	

8,090,857	5493A
120,439,849	5493B
0	5493C
0	5493D
128,530,706	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
78,638,476	5500H
0	5500C
0	5500D
0	6001H
6,658,351	5500E
0	5500F
(3,149,613)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

2,692,939,713	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

148,843,423	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
4,982,319	5300
667,158	5301
0	5302
0	5930
0	5306
1,590,737	5307
0	5309
0	5310
595,708	5311
297,312	5312
1,341,248	5313
0	5314
280,614	5315
0	5316
0	5317
209,542	5318

2. Loan Interest Income

206,659	5100
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TOTAL INTEREST INCOME

5,188,978	5105
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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

2,692,786	5323
1,842,228	5323A
850,558	5323B
0	5322D

NET INTEREST INCOME

2,496,192	5111
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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

1,553,958	5110
0	5120
0	5319
0	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
3,147,856	5331
1,872,627	5324
17,915	5325A
360,987	6063
14,507	6064
37,300	5325B
0	6065
112,148	5326C
0	5170
0	5180
0	5190
4,967	5195
727,405	5330

OTHER EXPENSE/INCOME ITEMS

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

208,464	6059
65,235	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**

759,065	5205
0	5210
0	5220
759,065	5225
149,021	5230
610,044	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	445,645,050	6100B	445,645,050	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	38,770,921	6102B	38,770,921	6102C	0	6102D
0	6103	0	6103A	13,616,415	6103B	13,616,415	6103C	0	6103D
0	6104	0	6104A	4,171,787	6104B	4,171,787	6104C	0	6104D
0	6105	0	6105A	412,203,640	6105B	412,203,640	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	468,762,763	6107B	468,762,763	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

SUBTOTAL

0	6108	0	6108A	71,275,869	6108B	71,275,869	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	71,275,869	6111B	71,275,869	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	201,811,049	6112B	201,811,049	6112C	0	6112D
0	6113	0	6113A	66,206,762	6113B	66,206,762	6113C	0	6113D
0	6114	0	6114A	80,703,685	6114B	80,703,685	6114C	0	6114D
0	6115	0	6115A	290,205,269	6115B	290,205,269	6115C	0	6115D
0	6116	0	6116A	37,528,308	6116B	37,528,308	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	676,455,073	6118B	676,455,073	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	175,255,975	6122B	175,255,975	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	175,255,975	6125B	175,255,975	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	1,837,394,730	6127B	1,837,394,730	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	61,301,394	5366
3. Total Secured Borrowings	44,000,000	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)	66,780,125	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	1,833,885,993	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	1,228,390	6001P
c. Other Assets	25,703,801	6002C
1. Split Dollar Collateral Assignment Arrangements	25,703,801	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	26,932,191	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
5,000,000	5408
203,900,000	5409
26,798,919	5411
55,748,921	5412
29,204,000	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	Assets					Liabilities				
	Cash	Acct Code	Investments	Acct Code	Loans	Acct Code	Shares	Acct Code	Borrowings	Acct Code
1- day	597,472,955	5343H	15,776,428	5343A	44,638,093	5342A	1,960,427,171	5341A	44,000,000	5340A
2-30 days	0	5343I	18,880,083	5343B	4,200,000	5342B	276,203,950	5341B	0	5340B
31-90 days	0	5343J	54,025,233	5343C	5,800,000	5342C	34,576,165	5341C	0	5340C
91-180 days			536,385	5343D	24,250,000	5342D	19,016,210	5341D	0	5340D
181 days < 1 yr.			5,317,472	5343E	25,666,667	5342E	15,549,885	5341E	0	5340E
1-3 years			261,885,087	5343F	30,750,000	5342F	35,817,391	5341F	0	5340F
> 3 years			1,556,969,344	5343G	1,791,666	5342G	1,210	5341G	0	5340G
TOTALS	597,472,955	5343K	1,913,390,032	5343	137,096,426	5342	2,341,591,982	5341	44,000,000	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
876,392,841	5350A	44,000,000	5350B	08/31/2017	5350C
435,839,987	5351A	0	5351B	06/28/2017	5351C
1,742,232,828	5352A	44,000,000	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

3,473,069,350	5353A	137,096,426	5353B	08/31/2017	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
3,474,270,650	5359A	137,096,426	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)	611,982,666	5460A	620,742,319	5461A	(8,759,653)	5462A	2.020	5463A	2.400	5831A	0.330	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)	302,987,140	5460C	290,205,269	5461C	12,781,871	5462C	6.300	5463C	7.130	5831C	(0.250)	5464C
4. Private Student Loan ABS	39,247,449	5460D	37,528,308	5461D	1,719,141	5462D	2.410	5463D	2.410	5831D	(0.050)	5464D
5. Auto Loan/Lease ABS	65,877,686	5460E	66,206,762	5461E	(329,076)	5462E	1.950	5463E	1.950	5831E	(0.040)	5464E
6. Credit Card ABS	200,870,195	5460F	201,811,049	5461F	(940,854)	5462F	2.840	5463F	2.840	5831F	(0.010)	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	174,357,735	5460H	175,255,975	5461H	(898,240)	5462H	3.480	5463H	3.480	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	1,039,212,078	5460K	1,046,294,005	5461K	(7,081,927)	5462K	1.960	5463K	2.230	5831K	0.100	5464K
TOTAL	2,434,534,949	5460	2,438,043,687	5461	(3,508,738)	5462	2.700	5463	3.020	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)	292,524,385	5500Q	2,925,243,850	5466A	1,346,469,857	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	292,524,385	5500Q	877,573,155	5466B	403,940,957	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	292,524,385	5500Q	2,925,243,850	5466C	1,346,469,857	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	292,524,385	5500Q	1,462,621,925	5466D	673,234,928	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	292,524,385	5500Q	1,462,621,925	5466E	673,234,928	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	292,524,385	5500Q	1,462,621,925	5466F	673,234,928	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	292,524,385	5500Q	1,462,621,925	5466G	673,234,928	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	292,524,385	5500Q	2,925,243,850	5466H	1,346,469,857	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	292,524,385	5500Q	2,925,243,850	5466I	1,346,469,857	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	292,524,385	5500Q	2,925,243,850	5466J	1,346,469,857	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	292,524,385	5500Q	292,524,385	5466K	134,646,986	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	549,750,699	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	437,378,752	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	411,102,001	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)	American Express Credit Account Master Trust	5801K	0	5802K	34,000,000	5803K	0	5804K	0	5805K	34,000,000	5807K	0	5809K	0	5811K
12)	Capital One Multi-Asset Execution Trust	5801L	0	5802L	31,000,000	5803L	0	5804L	0	5805L	31,000,000	5807L	0	5809L	0	5811L
13)	Morgan Stanley	5801M	0	5802M	30,000,000	5803M	0	5804M	30,000,000	5805M	0	5807M	0	5809M	0	5811M
14)	SLM Student Loan Trust 2007-6	5801N	0	5802N	26,984,213	5803N	0	5804N	26,984,213	5805N	0	5807N	0	5809N	0	5811N
15)	JPMorgan Chase	5801P	0	5802P	25,472,998	5803P	0	5804P	25,472,998	5805P	0	5807P	0	5809P	0	5811P
TOTALS			1,398,231,452	5802	439,158,211	5803	0	5804	258,457,211	5805	180,701,000	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
08/31/2017	5507
301,171,000	5508
11.18%	5509
-2.10%	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
2.580	5360
2.700	5361
0.050	5362
0.480	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
78,638,476	6693
0	5500B
78,638,476	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
223,960,860	5506A
78,638,476	6693
869,115	5520
150,630,380	6062
0	5830
0	5562
6,177,111	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
68,563,525	6060
20,000	5500K
0	6403
0	6404
68,543,525	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
292,524,385	5500Q
223,960,860	5506A
68,563,525	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
6.34%	6000A
21.75%	5505
28.41%	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
3,617,942,658	5544A
3,599,595,201	5544B
3,531,051,676	6061
1,029,663,421	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
78,638,476	6693
219,173,905	6001A
140,535,429	6001C

4. MDANA
5. 2% of MDANA

3,599,595,201	5544B
71,991,904	6002B

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

68,543,525	6001E
150,630,380	6062

8. MDANA Less Excluded PCC

3,531,051,676	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	597,472,955	5378	550,323,944	5814A	47,149,011	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	137,096,426	5407	0	5814B	137,096,426	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	1,837,394,730	5451	857,848,690	5814D	56,559,124	5815D	151,979,553	5816D	771,007,363	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	75,995,302	5940	1,240,000	5814F	41,646,000	5815F	0	5816F	33,109,302	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,630,874	5472	0	5814H	0	5815H	0	5816H	10,630,874	5817H	0	5818H
9. Accrued Income and Other Assets	34,349,426	5902A	0	5814I	0	5815I	0	5816I	34,349,426	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	2,692,939,713	5813	1,409,412,634	5814	282,450,561	5815	151,979,553	5816	849,096,965	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)	3,473,069,350	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)	3,474,270,650	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)							1,409,412,634	5822J	282,450,561	5823J	151,979,553	5824J	849,096,965	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	56,490,112	5823L	75,989,777	5824L	849,096,965	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															981,576,854	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
45,341	6050

2. List the net assets attributed to consolidated CUSO activity

4,886,544	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)

6,177,111	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
761	5546

2. Number of non-credit union members

42	6000J
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3. Number of all current members

803	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

181	564A
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6. Number of part-time employees

4	564B
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