



Where Credit Unions Belong

NCUA 5310 Report

September 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			
1,275,172,463	5378				
50,044,539	5370				
1,225,127,924	5371				
0	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
1,942,706,378	5439				
0	5450A				
1,866,382,673	5451				
0	5452				
0	5436				
6,188,647	5900				
27,001,057	5437				
0	5426				
3,424,000	5424B				
0	5425B				
39,710,001	6694				
115,695,048	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
101,370,599	5385	0	5391	101,370,599	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

e. Allowance for Loan and Lease Losses

	Amount	Acct Code
	0	5398
	0	5399
	14,324,449	5400
	0	5401
	0	5403
	0	5406

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

	10,538,983	5472
	6,612,090	5472A
	2,959,735	5472B
	376,242	5472C
	590,916	5472D
	0	5472E
	0	5472F

5. Goodwill and Intangibles

a. Goodwill

b. Intangibles

	13,261,382	5901
	3,401,412	5474
	9,859,970	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

	22,276,729	5902
	78,835	5473A
	4,269,096	5473B
	0	5473C
	16,454,119	5476
	1,474,679	5477

TOTAL ASSETS

	3,379,650,983	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
47,000,000	5479
0	5479B
0	5479D
0	5479F
0	5479I
0	5479J
0	5479M
0	5479N
0	5479P
47,000,000	5479C
1,196,461	5480
2,099,048	5481
137,162	5482
0	5483
0	5484
4,409,127	5485
54,841,798	5610

SHARES AND EQUITY

14. TOTAL SHARES

3,018,381,275	5903
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Member

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

2,523,746,729	5490A
0	5904
370,350,418	5490B
0	5490H
1,030	5490I
2,894,098,177	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

8,344,160	5493A
115,938,938	5493B
0	5493C
0	5493D
124,283,098	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
219,173,910	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
79,282,530	5500H
0	5500C
0	5500D
0	6001H
9,174,163	5500E
0	5500F
(1,222,693)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

3,379,650,983	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

153,872,876	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
5,021,438	5300
657,024	5301
0	5302
0	5930
0	5306
1,663,973	5307
0	5309
0	5310
570,153	5311
259,663	5312
1,268,915	5313
0	5314
303,580	5315
0	5316
0	5317
298,130	5318
190,751	5100
5,212,189	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

2,669,968	5323
1,874,420	5323A
794,385	5323B
1,163	5322D
2,542,221	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

1,473,154	5110
0	5120
0	5319
0	5320
(8,167)	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
3,079,700	5331
1,737,307	5324
51,398	5325A
348,258	6063
14,405	6064
35,643	5325B
0	6065
90,345	5326C
0	5170
0	5180
0	5190
4,967	5195
797,377	5330

OTHER EXPENSE/INCOME ITEMS

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

201,740	6059
62,501	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**

788,269	5205
0	5210
0	5220
788,269	5225
144,215	5230
644,054	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	438,099,920	6100B	438,099,920	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	37,938,983	6102B	37,938,983	6102C	0	6102D
0	6103	0	6103A	13,595,956	6103B	13,595,956	6103C	0	6103D
0	6104	0	6104A	4,095,665	6104B	4,095,665	6104C	0	6104D
0	6105	0	6105A	405,361,577	6105B	405,361,577	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	460,992,181	6107B	460,992,181	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

SUBTOTAL

0	6108	0	6108A	70,471,837	6108B	70,471,837	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	70,471,837	6111B	70,471,837	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	195,859,687	6112B	195,859,687	6112C	0	6112D
0	6113	0	6113A	56,249,292	6113B	56,249,292	6113C	0	6113D
0	6114	0	6114A	80,685,262	6114B	80,685,262	6114C	0	6114D
0	6115	0	6115A	287,069,295	6115B	287,069,295	6115C	0	6115D
0	6116	0	6116A	34,177,672	6116B	34,177,672	6116C	0	6116D
0	6117	0	6117A	70,060,900	6117B	70,060,900	6117C	0	6117D
0	6118	0	6118A	724,102,108	6118B	724,102,108	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	172,716,627	6122B	172,716,627	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	172,716,627	6125B	172,716,627	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	1,866,382,673	6127B	1,866,382,673	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	131,421,031	5366
3. Total Secured Borrowings	47,000,000	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)	67,732,335	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	1,858,431,204	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	1,251,478	6001P
c. Other Assets	25,749,579	6002C
1. Split Dollar Collateral Assignment Arrangements	25,749,579	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	27,001,057	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
14,324,449	5411
54,998,120	5412
29,704,000	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	1,275,172,463	5343H	15,176,749	5343A	25,561,715	5342A	2,631,835,487	5341A	47,000,000	5340A
2-30 days	0	5343I	14,999,716	5343B	7,300,000	5342B	277,202,859	5341B	0	5340B
31-90 days	0	5343J	38,387,853	5343C	22,750,000	5342C	37,969,162	5341C	0	5340C
91-180 days			781,607	5343D	27,000,000	5342D	25,396,850	5341D	0	5340D
181 days < 1 yr.			3,143,814	5343E	25,583,333	5342E	10,402,738	5341E	0	5340E
1-3 years			267,181,724	5343F	5,750,000	5342F	35,572,969	5341F	0	5340F
> 3 years			1,603,034,915	5343G	1,750,000	5342G	1,210	5341G	0	5340G
TOTALS	1,275,172,463	5343K	1,942,706,378	5343	115,695,048	5342	3,018,381,275	5341	47,000,000	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	N/A	5344C
0	5345A	0	5345B	N/A	5345C
0	5346A	0	5346B	N/A	5346C
0	5347A	0	5347B	N/A	5347C
130,000,000	5348A	0	5348B	09/28/2017	5348C
300,000,000	5349A	0	5349B	09/20/2017	5349C
864,668,990	5350A	47,000,000	5350B	09/30/2017	5350C
451,690,699	5351A	0	5351B	09/27/2017	5351C
1,746,359,689	5352A	47,000,000	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

3,487,494,879	5353A	115,695,048	5353B	09/30/2017	5353C
0	5354A	0	5354B	N/A	5354C
0	5355A	0	5355B	N/A	5355C
1,179,500	5356A	0	5356B	N/A	5356C
0	5357A	0	5357B	N/A	5357C
0	5358A	0	5358B	N/A	5358C
3,488,674,379	5359A	115,695,048	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)	600,070,785	5460A	612,149,280	5461A	(12,078,495)	5462A	2.010	5463A	2.390	5831A	0.320	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)	298,846,158	5460C	287,069,295	5461C	11,776,863	5462C	6.320	5463C	7.160	5831C	(0.250)	5464C
4. Private Student Loan ABS	35,842,309	5460D	34,177,672	5461D	1,664,637	5462D	2.550	5463D	2.550	5831D	(0.050)	5464D
5. Auto Loan/Lease ABS	55,873,802	5460E	56,249,292	5461E	(375,490)	5462E	2.200	5463E	2.200	5831E	0.040	5464E
6. Credit Card ABS	194,856,388	5460F	195,859,687	5461F	(1,003,299)	5462F	2.840	5463F	2.840	5831F	0.020	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	171,474,202	5460H	172,716,627	5461H	(1,242,425)	5462H	3.900	5463H	3.900	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	1,780,064,023	5460K	1,786,757,283	5461K	(6,693,260)	5462K	1.180	5463K	1.340	5831K	0.060	5464K
TOTAL	3,137,027,667	5460	3,144,979,136	5461	(7,951,469)	5462	2.117	5463	2.350	5831	0.080	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)	293,156,908	5500Q	2,931,569,080	5466A	1,689,825,492	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	293,156,908	5500Q	879,470,724	5466B	506,947,647	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	293,156,908	5500Q	2,931,569,080	5466C	1,689,825,492	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	293,156,908	5500Q	1,465,784,540	5466D	844,912,746	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	293,156,908	5500Q	1,465,784,540	5466E	844,912,746	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	293,156,908	5500Q	1,465,784,540	5466F	844,912,746	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	293,156,908	5500Q	1,465,784,540	5466G	844,912,746	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	293,156,908	5500Q	2,931,569,080	5466H	1,689,825,492	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	293,156,908	5500Q	2,931,569,080	5466I	1,689,825,492	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	293,156,908	5500Q	2,931,569,080	5466J	1,689,825,492	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	293,156,908	5500Q	293,156,908	5466K	168,982,549	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	1,225,127,924	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	430,318,817	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	404,096,875	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	New York Life Global Funding	5801D	0	5802D	70,000,000	5803D	0	5804D	70,000,000	5805D	0	5807D	0	5809D	0	5811D
5)	Ford Credit Floorplan Master Owner Trust	5801E	0	5802E	55,800,000	5803E	0	5804E	55,800,000	5805E	0	5807E	0	5809E	0	5811E
6)	Discover Card Execution Note Trust	5801F	0	5802F	45,701,000	5803F	0	5804F	0	5805F	45,701,000	5807F	0	5809F	0	5811F
7)	Berkshire Hathaway	5801G	0	5802G	40,000,000	5803G	0	5804G	40,000,000	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)	American Express Credit Corp	5801L	0	5802L	32,320,000	5803L	0	5804L	32,320,000	5805L	0	5807L	0	5809L	0	5811L
13)	JPMorgan Chase	5801M	0	5802M	30,531,155	5803M	0	5804M	30,531,155	5805M	0	5807M	0	5809M	0	5811M
14)	Morgan Stanley	5801N	0	5802N	30,000,000	5803N	0	5804N	30,000,000	5805N	0	5807N	0	5809N	0	5811N
15)	SLM Student Loan Trust 2007-6	5801P	0	5802P	26,984,213	5803P	0	5804P	26,984,213	5805P	0	5807P	0	5809P	0	5811P
TOTALS			2,059,543,616	5802	470,336,368	5803	0	5804	320,635,368	5805	149,701,000	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
09/30/2017	5507
306,360,000	5508
9.06%	5509
-2.17%	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
2.120	5360
2.180	5361
0.040	5362
0.510	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
79,282,530	6693
0	5500B
79,282,530	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
224,698,345	5506A
79,282,530	6693
869,115	5520
150,735,347	6062
0	5830
0	5562
6,188,647	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
68,458,563	6060
20,000	5500K
0	6403
0	6404
68,438,563	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
293,156,908	5500Q
224,698,345	5506A
68,458,563	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
6.41%	6000A
22.51%	5505
29.36%	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
3,726,026,926	5544A
3,572,640,863	5544B
3,504,202,300	6061
998,342,476	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
79,282,530	6693
219,173,910	6001A
139,891,380	6001C

4. MDANA
5. 2% of MDANA

3,572,640,863	5544B
71,452,817	6002B

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

68,438,563	6001E
150,735,347	6062

8. MDANA Less Excluded PCC

3,504,202,300	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	1,275,172,463	5378	1,225,708,655	5814A	49,463,808	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	115,695,048	5407	0	5814B	115,695,048	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	1,866,382,673	5451	843,461,499	5814D	55,630,603	5815D	151,157,099	5816D	816,133,472	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	76,323,705	5940	1,488,000	5814F	41,646,000	5815F	0	5816F	33,189,705	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,538,983	5472	0	5814H	0	5815H	0	5816H	10,538,983	5817H	0	5818H
9. Accrued Income and Other Assets	35,538,111	5902A	0	5814I	0	5815I	0	5816I	35,538,111	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,379,650,983	5813	2,070,658,154	5814	262,435,459	5815	151,157,099	5816	895,400,271	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)	3,487,494,879	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	1,179,500	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)	3,488,674,379	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)							2,070,658,154	5822J	262,435,459	5823J	151,157,099	5824J	895,400,271	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	52,487,092	5823L	75,578,550	5824L	895,400,271	5825L		0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)																1,023,465,912	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
50,965	6050

2. List the net assets attributed to consolidated CUSO activity

4,925,780	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)

6,188,647	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
762	5546

2. Number of non-credit union members

43	6000J
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3. Number of all current members

805	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

185	564A
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6. Number of part-time employees

4	564B
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