

**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				
1,436,691,565	5378				
40,160,135	5370				
1,254,983,836	5371				
141,547,594	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
1,976,749,161	5439				
0	5450A				
1,892,934,536	5451				
0	5452				
0	5436				
6,486,033	5900				
28,462,992	5437				
0	5426				
13,624,000	5424B				
0	5425B				
35,241,600	6694				
71,895,852	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
58,489,989	5385	0	5391	58,489,989	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
13,405,863	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

9,168,270	5472
6,372,904	5472A
1,904,901	5472B
353,467	5472C
536,998	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

9,918,830	5901
3,401,412	5474
6,517,418	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

26,068,342	5902
66,886	5473A
7,220,226	5473B
0	5473C
17,231,280	5476
1,549,950	5477

**TOTAL ASSETS**

3,530,492,020	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
0	5479
0	5479B
0	5479D
0	5479F
0	5479I
0	5479J
0	5479M
0	5479N
0	5479P
0	5479C
23,536,063	5480
1,979,735	5481
1,040,577	5482
0	5483
0	5484
4,543,750	5485
31,100,125	5610

**SHARES AND EQUITY**

## 14. TOTAL SHARES

3,181,130,889	5903
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## Member

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

2,738,529,993	5490A
0	5904
273,809,259	5490B
0	5490H
1,025	5490I
3,012,340,277	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

26,431,761	5493A
142,358,851	5493B
0	5493C
0	5493D
168,790,612	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
221,221,629	5500J
27,493	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 a Business Combination
- 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
93,860,295	5500H
0	5500C
0	5500D
0	6001H
4,827,501	5500E
0	5500F
(1,695,912)	5500G
0	5500I

**TOTAL LIABILITIES, SHARES, AND EQUITY**

3,530,492,020	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

152,294,592	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
7,764,788	5300
1,228,242	5301
50,132	5302
0	5930
0	5306
2,013,515	5307
0	5309
0	5310
670,436	5311
197,553	5312
2,266,572	5313
0	5314
1,120,652	5315
0	5316
0	5317
217,686	5318

- 2. Loan Interest Income

189,359	5100
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**TOTAL INTEREST INCOME**

7,954,147	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

4,099,061	5323
3,722,928	5323A
376,133	5323B
0	5322D

**NET INTEREST INCOME**

3,855,086	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

1,278,431	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
2,977,057	5331
1,801,779	5324
25,144	5325A
435,881	6063
13,990	6064
23,755	5325B
0	6065
126,055	5326C
0	5170
0	5180
0	5190
5,025	5195
545,428	5330

**OTHER EXPENSE/INCOME ITEMS**

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

173,614	6059
14,306	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**

1,997,152	5205
0	5210
0	5220
1,997,152	5225
339,685	5230
1,657,467	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	535,683,448	6100B	535,683,448	6100C	0	6100D
0	6101	0	6101A	20,228,600	6101B	20,228,600	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	27,362,248	6102B	27,362,248	6102C	0	6102D
0	6103	0	6103A	2,244,895	6103B	2,244,895	6103C	0	6103D
0	6104	0	6104A	3,375,122	6104B	3,375,122	6104C	0	6104D
0	6105	0	6105A	277,031,887	6105B	277,031,887	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	310,014,152	6107B	310,014,152	6107C	0	6107D

**PRIVATELY ISSUED MORTGAGE RELATED ISSUES**

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

**SUBTOTAL**

0	6108	0	6108A	41,213,981	6108B	41,213,981	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	41,213,981	6111B	41,213,981	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	203,233,543	6112B	203,233,543	6112C	0	6112D
0	6113	0	6113A	61,243,378	6113B	61,243,378	6113C	0	6113D
0	6114	0	6114A	48,250,108	6114B	48,250,108	6114C	0	6114D
0	6115	0	6115A	217,616,616	6115B	217,616,616	6115C	0	6115D
0	6116	0	6116A	2,567,179	6116B	2,567,179	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	532,910,824	6118B	532,910,824	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	29,771,475	6121B	29,771,475	6121C	0	6121D
0	6122	0	6122A	423,112,056	6122B	423,112,056	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	452,883,531	6125B	452,883,531	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	1,892,934,536	6127B	1,892,934,536	5451	0	5452
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**ADDITIONAL INVESTMENT INFORMATION****ADDITIONAL INVESTMENT INFORMATION**

	<b>Amount</b>	<b>Acct Code</b>
1. Reverse Repo/Repo Transactions Qualifying for Netting	0	5365
2. Total Limited Liquidity Securities	112,672,205	5366
3. Total Secured Borrowings	0	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)	26,461,780	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	1,889,802,948	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	1,458,812	6001P
c. Other Assets	27,004,180	6002C
1. Split Dollar Collateral Assignment Arrangements	27,004,180	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
<b>TOTAL</b>	<b>28,462,992</b>	<b>6002</b>



**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
6,500,000	5408
238,900,000	5409
13,405,863	5411
57,955,864	5412
36,145,000	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	1,436,691,565	5343H	3,991,089	5343A	15,308,186	5342A	2,868,750,674	5341A	0	5340A
2-30 days	0	5343I	248,000	5343B	22,768,000	5342B	92,563,265	5341B	0	5340B
31-90 days	0	5343J	10,208,850	5343C	28,418,000	5342C	112,304,459	5341C	0	5340C
91-180 days			41,268,924	5343D	3,360,000	5342D	29,743,789	5341D	0	5340D
181 days < 1 yr.			235,215,054	5343E	500,000	5342E	40,132,091	5341E	0	5340E
1-3 years			457,120,817	5343F	1,541,666	5342F	37,635,416	5341F	0	5340F
> 3 years			1,228,696,427	5343G	0	5342G	1,195	5341G	0	5340G
<b>TOTALS</b>	1,436,691,565	5343K	1,976,749,161	5343	71,895,852	5342	3,181,130,889	5341	0	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	12/19/2018	5348C
200,000,000	5349A	0	5349B	12/19/2018	5349C
818,108,883	5350A	0	5350B	02/12/2019	5350C
587,830,465	5351A	0	5351B	12/20/2018	5351C
<b>1,735,939,348</b>	<b>5352A</b>	<b>0</b>	<b>5352B</b>		

**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**

3,610,504,915	5353A	71,895,852	5353B	02/28/2019	5353C
0	5354A	0	5354B	N/A	5354C
0	5355A	0	5355B	N/A	5355C
168,600	5356A	0	5356B	N/A	5356C
0	5357A	0	5357B	N/A	5357C
0	5358A	0	5358B	N/A	5358C
<b>3,610,673,515</b>	<b>5359A</b>	<b>71,895,852</b>	<b>5359B</b>		

**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)	391,195,802	5460A	399,478,241	5461A	(8,282,439)	5462A	1.380	5463A	1.770	5831A	0.350	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)	224,250,274	5460C	217,616,616	5461C	6,633,658	5462C	6.190	5463C	7.050	5831C	(0.040)	5464C
4. Private Student Loan ABS	2,606,307	5460D	2,567,178	5461D	39,129	5462D	1.570	5463D	2.120	5831D	0.070	5464D
5. Auto Loan/Lease ABS	61,032,192	5460E	61,243,378	5461E	(211,186)	5462E	0.730	5463E	0.730	5831E	0.720	5464E
6. Credit Card ABS	203,273,217	5460F	203,233,543	5461F	39,674	5462F	2.910	5463F	2.910	5831F	0.180	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	452,262,135	5460H	452,883,531	5461H	(621,396)	5462H	2.320	5463H	2.320	5831H	0.130	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	2,005,498,584	5460K	2,006,227,613	5461K	(729,029)	5462K	0.620	5463K	0.820	5831K	0.310	5464K
<b>TOTAL</b>	<b>3,340,118,511</b>	<b>5460</b>	<b>3,343,250,100</b>	<b>5461</b>	<b>(3,131,589)</b>	<b>5462</b>	<b>1.460</b>	<b>5463</b>	<b>1.690</b>	<b>5831</b>	<b>0.280</b>	<b>5464</b>

**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)	308,643,384	5500Q	3,086,433,840	5466A	1,765,246,010	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	308,643,384	5500Q	925,930,152	5466B	529,573,803	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	308,643,384	5500Q	3,086,433,840	5466C	1,765,246,010	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	308,643,384	5500Q	1,543,216,920	5466D	882,623,005	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	308,643,384	5500Q	1,543,216,920	5466E	882,623,005	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	308,643,384	5500Q	1,543,216,920	5466F	882,623,005	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	308,643,384	5500Q	1,543,216,920	5466G	882,623,005	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	308,643,384	5500Q	3,086,433,840	5466H	1,765,246,010	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	308,643,384	5500Q	3,086,433,840	5466I	1,765,246,010	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	308,643,384	5500Q	3,086,433,840	5466J	1,765,246,010	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	308,643,384	5500Q	308,643,384	5466K	176,524,601	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)	SBA Investments	5801A	534,612,157	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	FED RESERVE BANKS	5801B	1,254,983,836	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	276,412,879	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	US Bank National Association	5801D	0	5802D	142,691,012	5803D	0	5804D	0	5805D	142,691,012	5807D	0	5809D	0	5811D
5)	Citibank Credit Card Issuance Trust	5801E	0	5802E	148,699,000	5803E	0	5804E	0	5805E	148,699,000	5807E	0	5809E	0	5811E
6)	New York Bank Global Funding	5801F	0	5802F	70,000,000	5803F	0	5804F	70,000,000	5805F	0	5807F	0	5809F	0	5811F
7)	Branch Banking & Trust	5801G	0	5802G	60,000,000	5803G	0	5804G	60,000,000	5805G	0	5807G	0	5809G	0	5811G
8)	Morgan Stanley	5801H	0	5802H	70,000,000	5803H	0	5804H	70,000,000	5805H	0	5807H	0	5809H	0	5811H
9)	Ford Credit Floorplan Master Owner Trust	5801I	0	5802I	42,189,000	5803I	0	5804I	42,189,000	5805I	0	5807I	0	5809I	0	5811I
10)	JPMorgan Chase Bank N.A.	5801J	0	5802J	37,691,204	5803J	0	5804J	16,000,000	5805J	21,691,204	5807J	0	5809J	0	5811J
11)	Bank of America Corp	5801K	0	5802K	37,950,000	5803K	0	5804K	37,950,000	5805K	0	5807K	0	5809K	0	5811K
12)	Goldman Sachs	5801L	0	5802L	35,785,000	5803L	0	5804L	35,785,000	5805L	0	5807L	0	5809L	0	5811L
13)	JPMorgan Chase & Co.	5801M	0	5802M	35,223,000	5803M	0	5804M	35,223,000	5805M	0	5807M	0	5809M	0	5811M
14)	Berkshire Hathaway	5801N	0	5802N	30,000,000	5803N	0	5804N	30,000,000	5805N	0	5807N	0	5809N	0	5811N
15)	Discover Card Execution Note Trust	5801P	0	5802P	26,445,000	5803P	0	5804P	0	5805P	26,445,000	5807P	0	5809P	0	5811P
<b>TOTALS</b>			2,066,008,872	5802	736,673,216	5803	0	5804	397,147,000	5805	339,526,216	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
02/28/2019	5507
322,330,000	5508
9.09%	5509
-3.53%	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
1.430	5360
1.460	5361
0.040	5362
0.160	5363

**CAPITAL**

**3. Retained Earnings**

- a. Corporate Reserves
- b. Undivided Earnings
- c. Other Reserves
- d. Accumulated Net Income not closed to Undivided Earnings
- e. Equity Acquired in a Business Combination

	Acct Code
93,860,295	6693
0	5500B
93,860,295	5500H
0	5500C
0	5500I
0	5500D

**4. Tier 1 Capital**

- a. Retained Earnings
- b. Allowable Perpetual Contributed Capital (PCC)
- c. The corporate's intangible assets that exceed one half percent of its moving daily average net assets
- d. The corporate's investments, both equity and debt, in unconsolidated CUSOs
- e. PCC contributed to another corporate credit union and NCA maintained at another credit union

308,623,384	5506A
93,860,295	6693
221,249,122	6062
0	5562
6,486,033	5563
0	5564

**NEV AND CAPITAL MEASURES (CONTINUED)**

**5. Tier 2 Capital**

- a. NCA
- b. Allowance for loan and lease losses under GAAP to a maximum of 1.25% of Risk Weighted assets
- c. 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
20,000	6060
20,000	5500K
0	6403
0	6404
0	6001E

**6. Total Capital**

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

	Acct Code
308,643,384	5500Q
308,623,384	5506A
20,000	6060
0	5565

**7. Summary of Calculated Regulatory Ratios**

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

	Acct Code
10.48%	6000A
34.04%	5505
34.04%	5506
3.19%	6693A

**DANA AND EBA INFORMATION**

**8. 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
3,153,718,753	5544A
2,945,445,107	5544B
2,945,445,107	6061
906,690,095	5544C

**9. Average daily balance transfers to the FRB under the EBA program**

0	5841
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**10. PCC Owned by non-federally insured credit unions**

23,506,181	6695
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**PCC CALCULATION**

A. Is the Retained Earnings Ratio above 2.50%? 

YES	6696
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Yes and all PCC is included in Tier 1 Capital and the calculation below is not applicable  
 No, Refer to Section B below for PCC to be included in Tier 1 Capital

B. PCC calculation if the Retained Earning Ratio is below 2.5%

- 1. Retained Earnings
- 2. PCC owned by Federally Insured Credit Unions (FICU)
- 3. PCC Owned by FICUs minus Retained Earnings

Amount	Acct Code
93,860,295	6693
197,742,941	6697
103,882,646	6001C

- 4. MDANA
- 5. 2% of MDANA

2,945,445,107	5544B
58,908,902	6002B

- 6. Amount of PCC Excluded from Tier 1 Capital
- 7. Amount of PCC Included in Tier 1 Capital

0	6001E
221,249,122	6062

- 8. MDANA Less Excluded PCC

2,945,445,107	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	1,436,691,565	5378	1,251,334,868	5814A	185,356,697	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	71,895,852	5407	0	5814B	71,895,852	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	1,892,934,536	5451	812,715,336	5814D	53,210,865	5815D	89,464,088	5816D	937,544,247	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	83,814,625	5940	9,904,000	5814F	38,711,600	5815F	0	5816F	35,199,025	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,168,270	5472	0	5814H	0	5815H	0	5816H	9,168,270	5817H	0	5818H
9. Accrued Income and Other Assets	35,987,172	5902A	0	5814I	0	5815I	0	5816I	35,987,172	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,530,492,020	5813	2,073,954,204	5814	349,175,014	5815	89,464,088	5816	1,017,898,714	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)	3,610,504,915	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	168,600	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)	3,610,673,515	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)							2,073,954,204	5822J	349,175,014	5823J	89,464,088	5824J	1,017,898,714	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	69,835,003	5823L	44,732,044	5824L	1,017,898,714	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															1,132,465,761	5829



**CUSO AND MISCELLANEOUS**

**CREDIT UNION SERVICE ORGANIZATIONS (CUSO)**

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(194,715)	6050

2. List the net assets attributed to consolidated CUSO activity

14,297,628	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
250,000	6053

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

6,236,033	6055
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**MISCELLANEOUS**

1. Number of credit union members

Value	Acct Code
733	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

774	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

182	564A
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6. Number of part-time employees

10	564B
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