

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			
1,500,168,084	5378				
43,057,194	5370				
1,314,835,857	5371				
142,275,033	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
2,198,296,599	5439				
0	5450A				
2,113,881,645	5451				
0	5452				
0	5436				
6,516,235	5900				
28,537,119	5437				
0	5426				
14,120,000	5424B				
0	5425B				
35,241,600	6694				
47,032,017	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
20,594,921	5385	0	5391	20,594,921	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
26,437,096	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

9,116,491	5472
6,358,856	5472A
1,835,755	5472B
370,464	5472C
551,416	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

9,726,614	5901
3,401,412	5474
6,325,202	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

24,270,813	5902
87,660	5473A
8,237,006	5473B
0	5473C
14,396,197	5476
1,549,950	5477

TOTAL ASSETS

3,788,610,618	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
26,255,358	5480
2,538,386	5481
329,310	5482
0	5483
0	5484
4,218,156	5485
33,341,210	5610

SHARES AND EQUITY

14. TOTAL SHARES

3,433,581,650	5903
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Member

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

2,989,583,725	5490A
0	5904
277,627,592	5490B
0	5490H
1,025	5490I
3,267,212,342	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	

27,236,376	5493A
139,132,932	5493B
0	5493C
0	5493D
166,369,308	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
94,908,300	5500H
0	5500C
0	5500D
0	6001H
7,004,181	5500E
0	5500F
(1,493,845)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

3,788,610,618	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

154,640,715	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
8,669,472	5300
1,294,741	5301
55,503	5302
0	5930
0	5306
3,266,831	5307
0	5309
0	5310
759,639	5311
215,621	5312
1,584,995	5313
0	5314
1,255,964	5315
0	5316
0	5317
236,178	5318

2. Loan Interest Income

156,584	5100
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TOTAL INTEREST INCOME

8,826,056	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

5,539,334	5323
5,365,891	5323A
171,853	5323B
1,590	5322D

NET INTEREST INCOME

3,286,722	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

1,414,718	5110
0	5120
0	5319
0	5320
3,005	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
3,118,348	5331
1,854,376	5324
87,467	5325A
402,316	6063
19,010	6064
31,540	5325B
0	6065
99,170	5326C
0	5170
0	5180
0	5190
3,077	5195
621,392	5330

OTHER EXPENSE/INCOME ITEMS

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

192,215	6059
30,203	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**

1,424,085	5205
0	5210
0	5220
1,424,085	5225
376,080	5230
1,048,005	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	608,600,212	6100B	608,600,212	6100C	0	6100D
0	6101	0	6101A	20,226,700	6101B	20,226,700	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	90,385,540	6102B	90,385,540	6102C	0	6102D
0	6103	0	6103A	2,161,441	6103B	2,161,441	6103C	0	6103D
0	6104	0	6104A	3,345,690	6104B	3,345,690	6104C	0	6104D
0	6105	0	6105A	270,479,484	6105B	270,479,484	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	366,372,155	6107B	366,372,155	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

SUBTOTAL

0	6108	0	6108A	40,447,672	6108B	40,447,672	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	40,447,672	6111B	40,447,672	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	224,619,397	6112B	224,619,397	6112C	0	6112D
0	6113	0	6113A	109,318,328	6113B	109,318,328	6113C	0	6113D
0	6114	0	6114A	48,253,285	6114B	48,253,285	6114C	0	6114D
0	6115	0	6115A	215,972,531	6115B	215,972,531	6115C	0	6115D
0	6116	0	6116A	2,458,973	6116B	2,458,973	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	600,622,514	6118B	600,622,514	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	54,668,492	6121B	54,668,492	6121C	0	6121D
0	6122	0	6122A	422,943,900	6122B	422,943,900	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	477,612,392	6125B	477,612,392	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	2,113,881,645	6127B	2,113,881,645	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	111,488,365	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)	26,472,157	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	2,108,371,310	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	1,483,433	6001P
c. Other Assets	27,053,686	6002C
1. Split Dollar Collateral Assignment Arrangements	27,053,686	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	28,537,119	6002

ADDITIONAL LOAN INFORMATION

LOAN BACKGROUND INFORMATION

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

Amount	Acct Code
0	5408
238,900,000	5409
26,437,096	5411
56,237,096	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	1,500,168,084	5343H	370,673	5343A	26,852,017	5342A	3,117,128,487	5341A	0	5340A
2-30 days	0	5343I	9,983,325	5343B	5,000,000	5342B	138,610,227	5341B	0	5340B
31-90 days	0	5343J	31,405,369	5343C	10,500,000	5342C	48,919,655	5341C	0	5340C
91-180 days			35,249,250	5343D	2,300,000	5342D	44,646,080	5341D	0	5340D
181 days < 1 yr.			237,630,845	5343E	880,000	5342E	45,177,672	5341E	0	5340E
1-3 years			447,715,547	5343F	1,500,000	5342F	39,098,334	5341F	0	5340F
> 3 years			1,435,941,590	5343G	0	5342G	1,195	5341G	0	5340G
TOTALS	1,500,168,084	5343K	2,198,296,599	5343	47,032,017	5342	3,433,581,650	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	03/28/2019	5348C
200,000,000	5349A	0	5349B	03/27/2019	5349C
883,494,862	5350A	0	5350B	03/28/2019	5350C
577,750,217	5351A	0	5351B	03/28/2019	5351C
1,791,245,079	5352A	0	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

3,607,486,147	5353A	47,032,017	5353B	03/31/2019	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
3,607,654,747	5359A	47,032,017	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)	446,557,413	5460A	455,073,113	5461A	(8,515,700)	5462A	1.420	5463A	1.840	5831A	0.260	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)	222,490,627	5460C	215,972,531	5461C	6,518,096	5462C	6.140	5463C	6.980	5831C	(0.040)	5464C
4. Private Student Loan ABS	2,494,712	5460D	2,458,974	5461D	35,738	5462D	1.410	5463D	1.900	5831D	0.190	5464D
5. Auto Loan/Lease ABS	108,891,976	5460E	109,318,328	5461E	(426,352)	5462E	1.340	5463E	1.340	5831E	0.550	5464E
6. Credit Card ABS	224,518,765	5460F	224,619,396	5461F	(100,631)	5462F	2.730	5463F	2.730	5831F	0.380	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	477,139,660	5460H	477,612,392	5461H	(472,732)	5462H	2.060	5463H	2.060	5831H	0.120	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	2,140,566,241	5460K	2,143,114,996	5461K	(2,548,755)	5462K	0.670	5463K	0.890	5831K	0.070	5464K
TOTAL	3,622,659,394	5460	3,628,169,730	5461	(5,510,336)	5462	1.440	5463	1.670	5831	0.130	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)	309,661,187	5500Q	3,096,611,870	5466A	1,894,305,309	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	309,661,187	5500Q	928,983,561	5466B	568,291,593	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	309,661,187	5500Q	3,096,611,870	5466C	1,894,305,309	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	309,661,187	5500Q	1,548,305,935	5466D	947,152,655	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	309,661,187	5500Q	1,548,305,935	5466E	947,152,655	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	309,661,187	5500Q	1,548,305,935	5466F	947,152,655	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	309,661,187	5500Q	1,548,305,935	5466G	947,152,655	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	309,661,187	5500Q	3,096,611,870	5466H	1,894,305,309	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	309,661,187	5500Q	3,096,611,870	5466I	1,894,305,309	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	309,661,187	5500Q	3,096,611,870	5466J	1,894,305,309	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	309,661,187	5500Q	309,661,187	5466K	189,430,531	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	1,314,835,858	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A	
2)	SBA Investments	5801B	605,678,340	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B	
3)	NGN Investments	5801C	269,802,921	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C	
4)	CitiBank Credit Card Issuance Trust	5801D	0	5802D	148,699,000	5803D	0	5804D	0	5805D	148,699,000	5807D	0	5809D	0	5811D	
5)	US Bank National Association	5801E	0	5802E	142,275,032	5803E	0	5804E	0	5805E	142,275,032	5807E	0	5809E	0	5811E	
6)	Morgan Stanley	5801F	0	5802F	70,000,000	5803F	0	5804F	70,000,000	5805F	0	5807F	0	5809F	0	5811F	
7)	New York Life Global Funding	5801G	0	5802G	70,000,000	5803G	0	5804G	70,000,000	5805G	0	5807G	0	5809G	0	5811G	
8)	Ford Credit Floorplan Master Owner Trust	5801H	0	5802H	60,194,000	5803H	0	5804H	60,194,000	5805H	0	5807H	0	5809H	0	5811H	
9)	Branch Banking & Trust	5801I	0	5802I	60,000,000	5803I	0	5804I	60,000,000	5805I	0	5807I	0	5809I	0	5811I	
10)	The Coca-Cola Company	5801J	0	5802J	45,000,000	5803J	0	5804J	45,000,000	5805J	0	5807J	0	5809J	0	5811J	
11)	Nissan Master Owners Trust Receivables	5801K	0	5802K	40,700,000	5803K	0	5804K	40,700,000	5805K	0	5807K	0	5809K	0	5811K	
12)	Bank of America Corp	5801L	0	5802L	37,950,000	5803L	0	5804L	37,950,000	5805L	0	5807L	0	5809L	0	5811L	
13)	JP Morgan Chase Bank N.A.	5801M	0	5802M	37,235,691	5803M	0	5804M	16,000,000	5805M	21,235,691	5807M	0	5809M	0	5811M	
14)	Goldman Sachs	5801N	0	5802N	35,785,000	5803N	0	5804N	35,785,000	5805N	0	5807N	0	5809N	0	5811N	
15)	JP Morgan Chase & Co.	5801P	0	5802P	35,223,000	5803P	0	5804P	35,223,000	5805P	0	5807P	0	5809P	0	5811P	
TOTALS				2,190,317,119	5802	783,061,723	5803	0	5804	470,852,000	5805	312,209,723	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
03/31/2019	5507
325,105,000	5508
8.55%	5509
-4.12%	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
1.420	5360
1.440	5361
0.040	5362
0.190	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
94,908,300	6693
0	5500B
94,908,300	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

309,641,187	5506A
94,908,300	6693
221,249,122	6062
0	5562
6,516,235	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
309,661,187	5500Q
309,641,187	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
10.43%	6000A
34.00%	5505
34.00%	5506
3.20%	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
3,750,279,883	5544A
2,969,342,223	5544B
2,969,342,223	6061
910,681,340	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
94,908,300	6693
197,742,941	6697
102,834,641	6001C

- 4. MDANA
- 5. 2% of MDANA

2,969,342,223	5544B
59,386,844	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

2,969,342,223	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	1,500,168,084	5378	1,315,410,422	5814A	184,757,662	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	47,032,017	5407	0	5814B	47,032,017	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	2,113,881,645	5451	879,079,695	5814D	116,119,371	5815D	88,700,958	5816D	1,029,981,621	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	84,414,954	5940	10,400,000	5814F	38,711,600	5815F	0	5816F	35,303,354	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,116,491	5472	0	5814H	0	5815H	0	5816H	9,116,491	5817H	0	5818H
9. Accrued Income and Other Assets	33,997,427	5902A	0	5814I	0	5815I	0	5816I	33,997,427	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,788,610,618	5813	2,204,890,117	5814	386,620,650	5815	88,700,958	5816	1,108,398,893	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)	3,607,486,147	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)	3,607,654,747	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)							2,204,890,117	5822J	386,620,650	5823J	88,700,958	5824J	1,108,398,893	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	77,324,130	5823L	44,350,479	5824L	1,108,398,893	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															1,230,073,502	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(215,746)	6050

2. List the net assets attributed to consolidated CUSO activity

14,366,461	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)

6,266,235	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
732	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

773	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

186	564A
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6. Number of part-time employees

10	564B
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