

**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
995,535,572	5378
43,017,080	5370
809,922,863	5371
142,595,629	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
0	5375
0	5376
0	5424E
0	5425E

2,373,495,513	5439
0	5450A
2,296,230,778	5451
0	5452
0	5436
6,575,921	5900
28,760,014	5437
0	5426
16,597,000	5424B
0	5425B
25,331,800	6694

79,277,666	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
33,566,805	5385	0	5391	33,566,805	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
45,710,861	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

9,265,597	5472
6,316,710	5472A
2,057,276	5472B
364,773	5472C
526,838	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

9,162,369	5901
3,401,412	5474
5,760,957	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

35,847,714	5902
148,947	5473A
8,136,258	5473B
0	5473C
26,073,468	5476
1,489,041	5477

**TOTAL ASSETS**

3,502,584,431	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	
<b>TOTAL LIABILITIES</b>	

Amount	Acct Code
0	5479
0	5479B
0	5479D
0	5479F
0	5479I
0	5479J
0	5479M
0	5479N
0	5479P
0	5479C
32,153,775	5480
2,566,016	5481
239,054	5482
0	5483
0	5484
4,473,144	5485
<b>39,431,989</b>	<b>5610</b>

**SHARES AND EQUITY**

## 14. TOTAL SHARES

3,134,643,064	5903
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## Member

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

2,786,700,993	5490A
0	5904
218,291,940	5490B
0	5490H
1,050	5490I
<b>3,004,993,983</b>	<b>5490</b>

## 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	

37,925,071	5493A
91,724,010	5493B
0	5493C
0	5493D
<b>129,649,081</b>	<b>5493</b>

**STATEMENT OF FINANCIAL CONDITION (CONTINUED)**

**SHARES AND EQUITY (CONTINUED)**

15. MEMBER CAPITAL

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

Amount	Acct Code
222,121,629	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
97,409,873	5500H
0	5500C
0	5500D
0	6001H
10,172,225	5500E
0	5500F
(1,241,842)	5500G
0	5500I

**TOTAL LIABILITIES, SHARES, AND EQUITY**

3,502,584,431	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

157,800,937	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
2. Loan Interest Income

Amount	Acct Code
7,580,805	5300
1,697,314	5301
157,451	5302
0	5930
1,264	5306
1,518,464	5307
0	5309
0	5310
877,550	5311
187,417	5312
1,493,802	5313
0	5314
1,555,069	5315
0	5316
0	5317
92,474	5318
203,810	5100
<b>7,784,615</b>	<b>5105</b>

**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

4,870,285	5323
4,857,400	5323A
11,325	5323B
1,560	5322D
<b>2,914,330</b>	<b>5111</b>

**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

1,309,075	5110
0	5120
0	5319
725,634	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
3,152,524	5331
1,815,038	5324
61,858	5325A
369,803	6063
17,756	6064
71,601	5325B
0	6065
114,905	5326C
0	5170
0	5180
0	5190
4,376	5195
697,187	5330

**OTHER EXPENSE/INCOME ITEMS**

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

186,015	6059
30,562	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**

1,641,062	5205
0	5210
0	5220
1,641,062	5225
365,114	5230
1,275,948	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	746,420,296	6100B	746,420,296	6100C	0	6100D
0	6101	0	6101A	70,222,200	6101B	70,222,200	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	122,772,229	6102B	122,772,229	6102C	0	6102D
0	6103	0	6103A	2,065,299	6103B	2,065,299	6103C	0	6103D
0	6104	0	6104A	3,232,356	6104B	3,232,356	6104C	0	6104D
0	6105	0	6105A	257,002,545	6105B	257,002,545	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	385,072,429	6107B	385,072,429	6107C	0	6107D

**PRIVATELY ISSUED MORTGAGE RELATED ISSUES**

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

**SUBTOTAL**

0	6108	0	6108A	37,542,166	6108B	37,542,166	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	37,542,166	6111B	37,542,166	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	148,971,619	6112B	148,971,619	6112C	0	6112D
0	6113	0	6113A	62,254,584	6113B	62,254,584	6113C	0	6113D
0	6114	0	6114A	42,352,822	6114B	42,352,822	6114C	0	6114D
0	6115	0	6115A	208,484,600	6115B	208,484,600	6115C	0	6115D
0	6116	0	6116A	2,110,327	6116B	2,110,327	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	464,173,952	6118B	464,173,952	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	199,498,764	6121B	199,498,764	6121C	0	6121D
0	6122	0	6122A	393,300,971	6122B	393,300,971	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	592,799,735	6125B	592,799,735	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	2,296,230,778	6127B	2,296,230,778	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	249,176,950	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)	19,964,705	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	2,287,300,395	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	1,566,411	6001P
c. Other Assets	27,193,603	6002C
1. Split Dollar Collateral Assignment Arrangements	27,193,603	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
<b>TOTAL</b>	<b>28,760,014</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
0	5408
238,900,000	5409
45,710,861	5411
55,760,861	5412
16,645,000	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	995,535,572	5343H	635,826	5343A	49,867,666	5342A	2,868,380,828	5341A	0	5340A
2-30 days	0	5343I	84,887,417	5343B	750,000	5342B	88,608,369	5341B	0	5340B
31-90 days	0	5343J	115,107,347	5343C	2,695,000	5342C	41,504,896	5341C	0	5340C
91-180 days			68,316,405	5343D	24,335,000	5342D	36,156,079	5341D	0	5340D
181 days < 1 yr.			182,965,183	5343E	255,000	5342E	75,838,387	5341E	0	5340E
1-3 years			409,642,732	5343F	1,375,000	5342F	24,153,280	5341F	0	5340F
> 3 years			1,511,940,603	5343G	0	5342G	1,225	5341G	0	5340G
<b>TOTALS</b>	995,535,572	5343K	2,373,495,513	5343	79,277,666	5342	3,134,643,064	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
180,000,000	5348A	0	5348B	06/26/2019	5348C
200,000,000	5349A	0	5349B	06/26/2019	5349C
1,087,199,467	5350A	0	5350B	05/06/2019	5350C
536,815,116	5351A	0	5351B	06/24/2019	5351C
<b>2,004,014,583</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**

3,665,524,912	5353A	79,277,666	5353B	06/30/2019	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>3,665,693,512</b>	<b>5359A</b>	<b>79,277,666</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)	456,508,129	5460A	464,967,417	5461A	(8,459,288)	5462A	1.320	5463A	1.770	5831A	0.280	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)	215,383,369	5460C	208,484,600	5461C	6,898,769	5462C	6.150	5463C	6.990	5831C	(0.060)	5464C
4. Private Student Loan ABS	2,139,206	5460D	2,110,327	5461D	28,879	5462D	1.260	5463D	1.690	5831D	0.190	5464D
5. Auto Loan/Lease ABS	61,943,353	5460E	62,254,583	5461E	(311,230)	5462E	1.460	5463E	1.460	5831E	0.220	5464E
6. Credit Card ABS	148,820,970	5460F	148,971,619	5461F	(150,649)	5462F	3.420	5463F	3.420	5831F	0.130	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	591,969,194	5460H	592,799,735	5461H	(830,541)	5462H	1.330	5463H	1.330	5831H	0.110	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	1,822,668,745	5460K	1,828,775,068	5461K	(6,106,323)	5462K	1.030	5463K	1.350	5831K	0.220	5464K
<b>TOTAL</b>	<b>3,299,432,966</b>	<b>5460</b>	<b>3,308,363,349</b>	<b>5461</b>	<b>(8,930,383)</b>	<b>5462</b>	<b>1.580</b>	<b>5463</b>	<b>1.880</b>	<b>5831</b>	<b>0.200</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)	313,003,074	5500Q	3,130,030,740	5466A	1,751,292,216	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	313,003,074	5500Q	939,009,222	5466B	525,387,665	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	313,003,074	5500Q	3,130,030,740	5466C	1,751,292,216	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	313,003,074	5500Q	1,565,015,370	5466D	875,646,108	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	313,003,074	5500Q	1,565,015,370	5466E	875,646,108	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	313,003,074	5500Q	1,565,015,370	5466F	875,646,108	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	313,003,074	5500Q	1,565,015,370	5466G	875,646,108	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	313,003,074	5500Q	3,130,030,740	5466H	1,751,292,216	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	313,003,074	5500Q	3,130,030,740	5466I	1,751,292,216	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	313,003,074	5500Q	3,130,030,740	5466J	1,751,292,216	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	313,003,074	5500Q	313,003,074	5466K	175,129,222	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	809,922,863	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	739,967,403	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	256,449,253	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	US Bank NAational Association	5801D	0	5802D	141,592,256	5803D	0	5804D	0	5805D	141,592,256	5807D	0	5809D	0	5811D
5)	Citibank Credit Card Issuance Trust	5801E	0	5802E	104,444,000	5803E	0	5804E	0	5805E	104,444,000	5807E	0	5809E	0	5811E
6)	Chevron Corporation	5801F	0	5802F	75,000,000	5803F	0	5804F	75,000,000	5805F	0	5807F	0	5809F	0	5811F
7)	Apple Inc.	5801G	0	5802G	70,000,000	5803G	0	5804G	70,000,000	5805G	0	5807G	0	5809G	0	5811G
8)	New York Life Global Funding	5801H	0	5802H	70,000,000	5803H	0	5804H	70,000,000	5805H	0	5807H	0	5809H	0	5811H
9)	The Coca-Cola Company	5801I	0	5802I	65,000,000	5803I	0	5804I	65,000,000	5805I	0	5807I	0	5809I	0	5811I
10)	Branch Banking & Trust	5801J	0	5802J	60,000,000	5803J	0	5804J	60,000,000	5805J	0	5807J	0	5809J	0	5811J
11)	Morgan Stanley	5801K	0	5802K	40,000,000	5803K	0	5804K	40,000,000	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)	JPMorgan Chase Bank N.A.	5801M	0	5802M	36,895,855	5803M	0	5804M	16,000,000	5805M	20,895,855	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)	JPMorgan Chase & Co.	5801P	0	5802P	35,223,000	5803P	0	5804P	35,223,000	5805P	0	5807P	0	5809P	0	5811P
<b>TOTALS</b>			1,806,339,519	5802	771,890,111	5803	0	5804	504,958,000	5805	266,932,111	5807	0	5809	0	5811

**NEV AND CAPITAL MEASURES**

**NEV AND WAL**

**1. NEV**

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

Amount	Acct Code
06/30/2019	5507
330,634,000	5508
9.41%	5509
-3.92%	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
1.550	5360
1.580	5361
0.040	5362
0.150	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
97,409,873	6693
0	5500B
97,409,873	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

312,983,074	5506A
97,409,873	6693
222,149,122	6062
0	5562
6,575,921	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
313,003,074	5500Q
312,983,074	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
10.26%	6000A
33.21%	5505
33.22%	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
3,346,647,661	5544A
3,050,366,057	5544B
3,050,366,057	6061
942,321,102	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**

23,852,792	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
97,409,873	6693
198,296,330	6697
100,886,457	6001C

- 4. MDANA
- 5. 2% of MDANA

3,050,366,057	5544B
61,007,321	6002B

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

0	6001E
222,149,122	6062

- 8. MDANA Less Excluded PCC

3,050,366,057	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	995,535,572	5378	810,496,405	5814A	185,039,167	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	79,277,666	5407	0	5814B	79,277,666	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	2,296,230,778	5451	1,003,422,843	5814D	198,292,082	5815D	79,894,987	5816D	1,014,620,866	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	77,264,735	5940	12,877,000	5814F	28,801,800	5815F	0	5816F	35,585,935	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,265,597	5472	0	5814H	0	5815H	0	5816H	9,265,597	5817H	0	5818H
9. Accrued Income and Other Assets	45,010,083	5902A	0	5814I	0	5815I	0	5816I	45,010,083	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,502,584,431	5813	1,826,796,248	5814	491,410,715	5815	79,894,987	5816	1,104,482,481	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)	3,665,524,912	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)	3,665,693,512	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)							1,826,796,248	5822J	491,410,715	5823J	79,894,987	5824J	1,104,482,481	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	98,282,143	5823L	39,947,494	5824L	1,104,482,481	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															1,242,712,118	5829



**CUSO AND MISCELLANEOUS**

**CREDIT UNION SERVICE ORGANIZATIONS (CUSO)**

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(164,525)	6050

2. List the net assets attributed to consolidated CUSO activity

13,577,654	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)

6,325,921	6055
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**MISCELLANEOUS**

1. Number of credit union members

Value	Acct Code
738	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

779	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

11	564B
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