

**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
761,717,604	5378
41,261,744	5370
577,220,484	5371
143,235,376	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
0	5375
0	5376
0	5424E
0	5425E

2,438,377,170	5439
0	5450A
2,368,017,229	5451
0	5452
0	5436
6,643,328	5900
28,959,413	5437
0	5426
15,601,000	5424B
0	5425B
19,156,200	6694

76,765,706	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
29,020,638	5385	0	5391	29,020,638	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
47,745,068	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

9,520,167	5472
6,562,397	5472A
2,087,295	5472B
365,727	5472C
504,748	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

8,640,146	5901
3,401,412	5474
5,238,734	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

26,671,313	5902
118,717	5473A
7,515,597	5473B
0	5473C
17,547,958	5476
1,489,041	5477

**TOTAL ASSETS**

3,321,692,106	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
24,206,761	5480
4,584,402	5481
264,837	5482
0	5483
0	5484
4,621,525	5485
<b>33,677,525</b>	<b>5610</b>

**SHARES AND EQUITY**

## 14. TOTAL SHARES

2,955,081,690	5903
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## Member

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

0	5490A
2,582,191,693	5904
0	5490B
238,933,180	5490H
1,045	5490I
<b>2,821,125,918</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	

32,321,738	5493A
101,634,034	5493B
0	5493C
0	5493D
<b>133,955,772</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
223,021,629	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
99,038,332	5500H
0	5500C
0	5500D
0	6001H
10,622,662	5500E
0	5500F
202,775	5500G
0	5500I

**TOTAL LIABILITIES, SHARES, AND EQUITY**

3,321,692,106	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

156,398,473	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
6,671,036	5300
1,775,218	5301
160,195	5302
0	5930
1,264	5306
1,437,804	5307
0	5309
0	5310
859,366	5311
142,150	5312
1,112,277	5313
0	5314
1,189,461	5315
0	5316
0	5317
(6,699)	5318

2. Loan Interest Income

169,071	5100
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**TOTAL INTEREST INCOME**

6,840,107	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

4,040,079	5323
4,029,864	5323A
8,893	5323B
1,322	5322D

**NET INTEREST INCOME**

2,800,028	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

1,434,262	5110
0	5120
0	5319
(342,683)	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
3,166,135	5331
1,845,486	5324
37,080	5325A
334,705	6063
17,796	6064
30,248	5325B
0	6065
174,294	5326C
0	5170
0	5180
0	5190
4,376	5195
722,150	5330

**OTHER EXPENSE/INCOME ITEMS**

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

170,290	6059
18,356	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**

573,538	5205
0	5210
0	5220
573,538	5225
366,907	5230
206,631	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	751,980,684	6100B	751,980,684	6100C	0	6100D
0	6101	0	6101A	90,285,600	6101B	90,285,600	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	199,121,204	6102B	199,121,204	6102C	0	6102D
0	6103	0	6103A	1,962,213	6103B	1,962,213	6103C	0	6103D
0	6104	0	6104A	3,109,882	6104B	3,109,882	6104C	0	6104D
0	6105	0	6105A	240,700,140	6105B	240,700,140	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	444,893,439	6107B	444,893,439	6107C	0	6107D

**PRIVATELY ISSUED MORTGAGE RELATED ISSUES**

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

**SUBTOTAL**

0	6108	0	6108A	29,070,174	6108B	29,070,174	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	29,070,174	6111B	29,070,174	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	169,103,446	6112B	169,103,446	6112C	0	6112D
0	6113	0	6113A	62,287,660	6113B	62,287,660	6113C	0	6113D
0	6114	0	6114A	24,839,076	6114B	24,839,076	6114C	0	6114D
0	6115	0	6115A	201,265,858	6115B	201,265,858	6115C	0	6115D
0	6116	0	6116A	1,765,875	6116B	1,765,875	6116C	0	6116D
0	6117	0	6117A	0	6117B	0	6117C	0	6117D
0	6118	0	6118A	459,261,915	6118B	459,261,915	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	169,656,728	6121B	169,656,728	6121C	0	6121D
0	6122	0	6122A	422,868,689	6122B	422,868,689	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	592,525,417	6125B	592,525,417	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	2,368,017,229	6127B	2,368,017,229	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	232,323,290	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)	0	5440
5. Book Value of the Aggregate of Investments with Unmatched Embedded Options	2,357,191,792	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	1,615,911	6001P
c. Other Assets	27,343,502	6002C
1. Split Dollar Collateral Assignment Arrangements	27,343,502	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
<b>TOTAL</b>	<b>28,959,413</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
6,370,000	5408
223,900,000	5409
51,240,135	5411
58,545,068	5412
19,995,000	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	761,717,604	5343H	52,439,944	5343A	60,629,706	5342A	2,676,732,557	5341A	0	5340A
2-30 days	0	5343I	29,954,550	5343B	1,100,000	5342B	76,271,505	5341B	0	5340B
31-90 days	0	5343J	133,179,380	5343C	50,000	5342C	46,312,554	5341C	0	5340C
91-180 days			151,059,713	5343D	100,000	5342D	53,895,658	5341D	0	5340D
181 days < 1 yr.			71,301,478	5343E	13,636,000	5342E	65,154,060	5341E	0	5340E
1-3 years			573,102,049	5343F	1,250,000	5342F	36,714,141	5341F	0	5340F
> 3 years			1,427,340,056	5343G	0	5342G	1,215	5341G	0	5340G
<b>TOTALS</b>	761,717,604	5343K	2,438,377,170	5343	76,765,706	5342	2,955,081,690	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	09/26/2019	5348C
200,000,000	5349A	0	5349B	09/25/2019	5349C
1,195,703,486	5350A	0	5350B	09/26/2019	5350C
550,324,457	5351A	0	5351B	09/26/2019	5351C
<b>2,126,027,943</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**

3,732,372,311	5353A	76,765,706	5353B	09/30/2019	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>3,732,540,911</b>	<b>5359A</b>	<b>76,765,706</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)	490,718,805	5460A	498,802,690	5461A	(8,083,885)	5462A	1.250	5463A	1.700	5831A	0.200	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)	208,331,527	5460C	201,265,858	5461C	7,065,669	5462C	6.140	5463C	6.940	5831C	(0.100)	5464C
4. Private Student Loan ABS	1,790,516	5460D	1,765,875	5461D	24,641	5462D	1.130	5463D	1.520	5831D	0.190	5464D
5. Auto Loan/Lease ABS	61,969,241	5460E	62,287,660	5461E	(318,419)	5462E	1.210	5463E	1.210	5831E	0.090	5464E
6. Credit Card ABS	168,823,526	5460F	169,103,446	5461F	(279,920)	5462F	3.000	5463F	3.000	5831F	0.100	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	592,126,412	5460H	592,525,416	5461H	(399,004)	5462H	1.350	5463H	1.350	5831H	0.150	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	1,610,750,370	5460K	1,619,584,889	5461K	(8,834,519)	5462K	1.120	5463K	1.460	5831K	0.220	5464K
<b>TOTAL</b>	<b>3,134,510,397</b>	<b>5460</b>	<b>3,145,335,834</b>	<b>5461</b>	<b>(10,825,437)</b>	<b>5462</b>	<b>1.630</b>	<b>5463</b>	<b>1.920</b>	<b>5831</b>	<b>0.180</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)	315,464,126	5500Q	3,154,641,260	5466A	1,660,846,053	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	315,464,126	5500Q	946,392,378	5466B	498,253,816	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	315,464,126	5500Q	3,154,641,260	5466C	1,660,846,053	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	315,464,126	5500Q	1,577,320,630	5466D	830,423,027	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	315,464,126	5500Q	1,577,320,630	5466E	830,423,027	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	315,464,126	5500Q	1,577,320,630	5466F	830,423,027	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	315,464,126	5500Q	1,577,320,630	5466G	830,423,027	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	315,464,126	5500Q	3,154,641,260	5466H	1,660,846,053	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	315,464,126	5500Q	3,154,641,260	5466I	1,660,846,053	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	315,464,126	5500Q	3,154,641,260	5466J	1,660,846,053	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	315,464,126	5500Q	315,464,126	5466K	166,084,605	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	742,936,223	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	FED RESERVE BANKS	5801B	577,220,485	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	240,444,398	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	US Bank National Association	5801D	0	5802D	143,235,376	5803D	0	5804D	0	5805D	143,235,376	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)	Exxon Mobil Corporation	5801F	0	5802F	75,000,000	5803F	0	5804F	75,000,000	5805F	0	5807F	0	5809F	0	5811F
7)	Pfizer, Inc.	5801G	0	5802G	75,000,000	5803G	0	5804G	75,000,000	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)	Branch Banking & Trust	5801I	0	5802I	60,000,000	5803I	0	5804I	60,000,000	5805I	0	5807I	0	5809I	0	5811I
10)	Nestle Capital Corporation	5801J	0	5802J	50,000,000	5803J	0	5804J	50,000,000	5805J	0	5807J	0	5809J	0	5811J
11)	Discover Card Execution Note Trust	5801K	0	5802K	46,445,000	5803K	0	5804K	45,445,000	5805K	0	5807K	0	5809K	0	5811K
12)	Morgan Stanley	5801L	0	5802L	40,000,000	5803L	0	5804L	40,000,000	5805L	0	5807L	0	5809L	0	5811L
13)	Bank of America Corp	5801M	0	5802M	37,950,000	5803M	0	5804M	37,950,000	5805M	0	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>			1,560,601,106	5802	773,082,376	5803	0	5804	524,403,000	5805	247,679,376	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
09/30/2019	5507
332,933,000	5508
10.00%	5509
-3.67%	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
1.590	5360
1.630	5361
0.050	5362
0.270	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
99,038,332	6693
0	5500B
99,038,332	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

315,444,126	5506A
99,038,332	6693
223,049,122	6062
0	5562
6,643,328	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
315,464,126	5500Q
315,444,126	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
10.05%	6000A
32.22%	5505
32.22%	5506
3.15%	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
3,322,119,802	5544A
3,139,924,123	5544B
3,139,924,123	6061
979,019,627	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**

23,815,213	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
99,038,332	6693
199,233,909	6697
100,195,577	6001C

- 4. MDANA
- 5. 2% of MDANA

3,139,924,123	5544B
62,798,482	6002B

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

0	6001E
223,049,122	6062

- 8. MDANA Less Excluded PCC

3,139,924,123	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	761,717,604	5378	580,346,479	5814A	181,371,125	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	76,765,706	5407	0	5814B	76,765,706	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	2,368,017,229	5451	992,680,824	5814D	294,478,899	5815D	53,909,250	5816D	1,026,948,256	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	70,359,941	5940	12,877,000	5814F	21,630,200	5815F	0	5816F	35,852,741	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,520,167	5472	0	5814H	0	5815H	0	5816H	9,520,167	5817H	0	5818H
9. Accrued Income and Other Assets	35,311,459	5902A	0	5814I	0	5815I	0	5816I	35,311,459	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	3,321,692,106	5813	1,585,904,303	5814	574,245,930	5815	53,909,250	5816	1,107,632,623	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)	3,732,372,311	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)	3,732,540,911	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)							1,585,904,303	5822J	574,245,930	5823J	53,909,250	5824J	1,107,632,623	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	114,849,186	5823L	26,954,625	5824L	1,107,632,623	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															1,249,436,434	5829



**CUSO AND MISCELLANEOUS**

**CREDIT UNION SERVICE ORGANIZATIONS (CUSO)**

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(198,905)	6050

2. List the net assets attributed to consolidated CUSO activity

15,770,709	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)

6,393,328	6055
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**MISCELLANEOUS**

1. Number of credit union members

Value	Acct Code
730	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

771	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

183	564A
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6. Number of part-time employees

7	564B
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