

**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
2,224,184,802	5378
391,860,001	5370
1,692,158,150	5371
140,166,646	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
5	5375
0	5376
0	5424E
0	5425E

3,770,241,504	5439
0	5450A
3,647,195,746	5451
0	5452
0	5436
7,067,006	5900
29,452,847	5437
0	5426
26,864,000	5424B
0	5425B
59,661,905	6694

45,861,119	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
29,312,073	5385	0	5391	29,312,073	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
16,549,046	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

9,757,738	5472
6,430,327	5472A
2,479,723	5472B
335,519	5472C
512,169	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

7,255,119	5901
3,401,412	5474
3,853,707	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

26,772,860	5902
47,391	5473A
3,564,920	5473B
0	5473C
21,590,709	5476
1,569,840	5477

**TOTAL ASSETS**

6,084,073,142	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
108,157,761	5480
3,097,717	5481
175,051	5482
0	5483
0	5484
4,512,387	5485
115,942,916	5610

**SHARES AND EQUITY**

## 14. TOTAL SHARES

5,647,145,677	5903
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## Member

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

5,324,297,014	5490A
0	5904
239,031,026	5490B
0	5490H
1,020	5490I
5,563,329,060	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	

12,367,640	5493A
71,448,977	5493B
0	5493C
0	5493D
83,816,617	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
223,177,757	5500J
187,524	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
113,654,869	5500H
0	5500C
0	5500D
0	6001H
(15,477,801)	5500E
0	5500F
(577,800)	5500G
0	5500I

**TOTAL LIABILITIES, SHARES, AND EQUITY**

6,084,073,142	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

155,717,401	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
3,624,781	5300
641,955	5301
86,456	5302
0	5930
1,832	5306
196,226	5307
0	5309
0	5310
398,593	5311
2,714	5312
1,197,407	5313
43,937	5314
971,772	5315
0	5316
0	5317
83,889	5318

2. Loan Interest Income

71,531	5100
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**TOTAL INTEREST INCOME**

3,696,312	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

666,981	5323
666,981	5323A
0	5323B
0	5322D

**NET INTEREST INCOME**

3,029,331	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

1,698,897	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
3,091,291	5331
2,005,017	5324
25,720	5325A
293,716	6063
17,561	6064
22,613	5325B
0	6065
76,487	5326C
0	5170
0	5180
0	5190
5,524	5195
644,653	5330

**OTHER EXPENSE/INCOME ITEMS**

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

175,967	6059
30,263	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**

1,491,233	5205
0	5210
0	5220
1,491,233	5225
9,492	5230
1,481,741	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	1,147,241,675	6100B	1,147,241,675	6100C	0	6100D
0	6101	0	6101A	270,656,041	6101B	270,656,041	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	389,272,342	6102B	389,272,342	6102C	0	6102D
0	6103	0	6103A	1,579,325	6103B	1,579,325	6103C	0	6103D
0	6104	0	6104A	2,796,749	6104B	2,796,749	6104C	0	6104D
0	6105	0	6105A	175,129,678	6105B	175,129,678	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	568,778,094	6107B	568,778,094	6107C	0	6107D

**PRIVATELY ISSUED MORTGAGE RELATED ISSUES**

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

**SUBTOTAL**

0	6108	0	6108A	785,246	6108B	785,246	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	785,246	6111B	785,246	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	480,160,076	6112B	480,160,076	6112C	0	6112D
0	6113	0	6113A	263,140,111	6113B	263,140,111	6113C	0	6113D
0	6114	0	6114A	7,729,275	6114B	7,729,275	6114C	0	6114D
0	6115	0	6115A	172,140,290	6115B	172,140,290	6115C	0	6115D
0	6116	0	6116A	1,081,765	6116B	1,081,765	6116C	0	6116D
0	6117	0	6117A	49,856,152	6117B	49,856,152	6117C	0	6117D
0	6118	0	6118A	974,107,669	6118B	974,107,669	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	229,128,320	6121B	229,128,320	6121C	0	6121D
0	6122	0	6122A	456,498,701	6122B	456,498,701	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	685,627,021	6125B	685,627,021	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	3,647,195,746	6127B	3,647,195,746	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	469,851,787	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	3,663,251,347	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	1,716,481	6001P
c. Other Assets	27,736,366	6002C
1. Split Dollar Collateral Assignment Arrangements	27,736,366	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
<b>TOTAL</b>	<b>29,452,847</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
248,900,000	5409
16,549,046	5411
60,480,850	5412
8,980,000	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	2,224,184,802	5343H	44,903,841	5343A	16,699,452	5342A	5,394,753,045	5341A	0	5340A
2-30 days	0	5343I	40,013,909	5343B	250,000	5342B	25,620,855	5341B	0	5340B
31-90 days	0	5343J	108,466,727	5343C	0	5342C	61,423,019	5341C	0	5340C
91-180 days			488,564,631	5343D	18,495,000	5342D	73,285,761	5341D	0	5340D
181 days < 1 yr.			338,979,469	5343E	416,667	5342E	24,604,171	5341E	0	5340E
1-3 years			969,907,618	5343F	10,000,000	5342F	67,457,636	5341F	0	5340F
> 3 years			1,779,405,309	5343G	0	5342G	1,190	5341G	0	5340G
<b>TOTALS</b>	2,224,184,802	5343K	3,770,241,504	5343	45,861,119	5342	5,647,145,677	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
230,000,000	5348A	0	5348B	03/26/2020	5348C
350,000,000	5349A	0	5349B	04/22/2020	5349C
1,710,148,431	5350A	0	5350B	03/25/2020	5350C
574,153,918	5351A	0	5351B	03/25/2020	5351C
<b>2,864,302,349</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**

3,877,197,093	5353A	45,861,119	5353B	05/31/2020	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>3,877,365,693</b>	<b>5359A</b>	<b>45,861,119</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)	577,110,026	5460A	577,292,616	5461A	(182,590)	5462A	1.320	5463A	1.890	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)	188,933,875	5460C	172,140,290	5461C	16,793,585	5462C	6.110	5463C	6.850	5831C	(0.410)	5464C
4. Private Student Loan ABS	1,108,311	5460D	1,081,765	5461D	26,546	5462D	0.860	5463D	1.110	5831D	(0.150)	5464D
5. Auto Loan/Lease ABS	265,593,136	5460E	263,140,111	5461E	2,453,025	5462E	1.040	5463E	1.040	5831E	0.320	5464E
6. Credit Card ABS	479,693,090	5460F	480,160,076	5461F	(466,986)	5462F	1.170	5463F	1.170	5831F	0.160	5464F
7. Other ABS, Not Listed in Items 3 to 6	49,859,146	5460G	49,859,146	5461G	0	5462G	0.220	5463G	0.220	5831G	0.130	5464G
8. Corporate Debt Obligations	688,287,764	5460H	685,624,027	5461H	2,663,737	5462H	1.630	5463H	1.630	5831H	0.220	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	3,663,714,802	5460K	3,668,946,518	5461K	(5,231,716)	5462K	0.670	5463K	0.880	5831K	0.070	5464K
<b>TOTAL</b>	<b>5,914,300,150</b>	<b>5460</b>	<b>5,898,244,549</b>	<b>5461</b>	<b>16,055,601</b>	<b>5462</b>	<b>1.070</b>	<b>5463</b>	<b>1.280</b>	<b>5831</b>	<b>0.120</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)	329,973,144	5500Q	3,299,731,440	5466A	3,042,036,571	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	329,973,144	5500Q	989,919,432	5466B	912,610,971	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	329,973,144	5500Q	3,299,731,440	5466C	3,042,036,571	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	329,973,144	5500Q	1,649,865,720	5466D	1,521,018,286	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	329,973,144	5500Q	1,649,865,720	5466E	1,521,018,286	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	329,973,144	5500Q	1,649,865,720	5466F	1,521,018,286	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	329,973,144	5500Q	1,649,865,720	5466G	1,521,018,286	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	329,973,144	5500Q	3,299,731,440	5466H	3,042,036,571	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	329,973,144	5500Q	3,299,731,440	5466I	3,042,036,571	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	329,973,144	5500Q	3,299,731,440	5466J	3,042,036,571	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	329,973,144	5500Q	329,973,144	5466K	304,203,657	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	1,692,158,150	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	1,140,746,298	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	Federated Hermes Government Obligations Fund	5801C	0	5802C	325,051,535	5803C	0	5804C	0	5805C	0	5807C	325,051,535	5809C	0	5811C
4)	NGN Investments	5801D	175,235,535	5802D	0	5803D	0	5804D	0	5805D	0	5807D	0	5809D	0	5811D
5)	US Bank National Association	5801E	0	5802E	140,166,646	5803E	0	5804E	0	5805E	140,166,646	5807E	0	5809E	0	5811E
6)	Citibank Credit Card Insurance Trust	5801F	0	5802F	119,444,000	5803F	0	5804F	0	5805F	119,444,000	5807F	0	5809F	0	5811F
7)	Discover Card Execution Note Trust	5801G	0	5802G	110,686,000	5803G	0	5804G	0	5805G	110,686,000	5807G	0	5809G	0	5811G
8)	Capital One Multi-asset Execution Trust	5801H	0	5802H	99,998,000	5803H	0	5804H	0	5805H	99,998,000	5807H	0	5809H	0	5811H
9)	Pfizer, Inc.	5801I	0	5802I	80,000,000	5803I	0	5804I	80,000,000	5805I	0	5807I	0	5809I	0	5811I
10)	Nissan Master Owner Trust	5801J	0	5802J	78,985,000	5803J	0	5804J	78,985,000	5805J	0	5807J	0	5809J	0	5811J
11)	Merck & Company	5801K	0	5802K	75,000,000	5803K	0	5804K	75,000,000	5805K	0	5807K	0	5809K	0	5811K
12)	New York Life Global Funding	5801L	0	5802L	70,000,000	5803L	0	5804L	70,000,000	5805L	0	5807L	0	5809L	0	5811L
13)	American Express Cred Account Master Trust	5801M	0	5802M	65,146,000	5803M	0	5804M	0	5805M	65,146,000	5807M	0	5809M	0	5811M
14)	GMF Floorplan Owner Revolving Trust	5801N	0	5802N	62,630,000	5803N	0	5804N	62,630,000	5805N	0	5807N	0	5809N	0	5811N
15)	Morgan Stanley	5801P	0	5802P	50,913,000	5803P	0	5804P	50,913,000	5805P	0	5807P	0	5809P	0	5811P
<b>TOTALS</b>			3,008,139,983	5802	1,278,020,181	5803	0	5804	417,528,000	5805	535,440,646	5807	325,051,535	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
05/31/2020	5507
320,596,000	5508
5.27%	5509
-10.89%	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
1.064	5360
1.070	5361
0.037	5362
0.800	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
113,654,869	6693
0	5500B
113,654,869	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

329,953,144	5506A
113,654,869	6693
223,365,281	6062
0	5562
7,067,006	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
329,973,144	5500Q
329,953,144	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
8.26%	6000A
24.04%	5505
24.04%	5506
2.85%	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
5,891,045,493	5544A
3,992,488,390	5544B
3,992,488,390	6061
1,372,677,043	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**

26,149,500	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
113,654,869	6693
197,215,781	6697
83,560,912	6001C

- 4. MDANA
- 5. 2% of MDANA

3,992,488,390	5544B
79,849,768	6002B

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

0	6001E
223,365,281	6062

- 8. MDANA Less Excluded PCC

3,992,488,390	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	2,224,184,802	5378	1,717,648,119	5814A	506,536,683	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	45,861,119	5407	0	5814B	45,861,119	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	3,647,195,746	5451	1,322,371,353	5814D	664,304,457	5815D	8,514,521	5816D	1,652,005,415	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	123,045,758	5940	63,698,405	5814F	22,827,500	5815F	0	5816F	36,519,853	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,757,738	5472	0	5814H	0	5815H	0	5816H	9,757,738	5817H	0	5818H
9. Accrued Income and Other Assets	34,027,979	5902A	0	5814I	0	5815I	0	5816I	34,027,979	5817I	0	5818I
10. <b>Total Balance Sheet Items (1 - 9)</b>	<b>6,084,073,142</b>	<b>5813</b>	<b>3,103,717,877</b>	<b>5814</b>	<b>1,239,529,759</b>	<b>5815</b>	<b>8,514,521</b>	<b>5816</b>	<b>1,732,310,985</b>	<b>5817</b>	<b>0</b>	<b>5818</b>

**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)	3,877,197,093	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)	<b>3,877,365,693</b>	<b>5819</b>			<b>0</b>	<b>5821</b>	<b>0</b>	<b>5822</b>	<b>0</b>	<b>5823</b>	<b>0</b>	<b>5824</b>	<b>0</b>	<b>5825</b>	<b>0</b>	<b>5826</b>
20. Total Balance Sheet and Off-Balance Sheet items by Risk Category (10 - 18)							<b>3,103,717,877</b>	<b>5822J</b>	<b>1,239,529,759</b>	<b>5823J</b>	<b>8,514,521</b>	<b>5824J</b>	<b>1,732,310,985</b>	<b>5825J</b>	<b>0</b>	<b>5826J</b>
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)							<b>0</b>	<b>5822L</b>	<b>247,905,952</b>	<b>5823L</b>	<b>4,257,261</b>	<b>5824L</b>	<b>1,732,310,985</b>	<b>5825L</b>	<b>0</b>	<b>5826L</b>
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															<b>1,984,474,197</b>	<b>5829</b>



**CUSO AND MISCELLANEOUS**

**CREDIT UNION SERVICE ORGANIZATIONS (CUSO)**

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
35,762	6050

2. List the net assets attributed to consolidated CUSO activity

13,272,579	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
500,000	6053

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

6,567,006	6055
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**MISCELLANEOUS**

1. Number of credit union members

Value	Acct Code
717	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

758	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

178	564A
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6. Number of part-time employees

12	564B
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