

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
1,346,954,685	5378
40,202,442	5370
1,166,018,176	5371
140,734,067	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
0	5375
0	5376
0	5424E
0	5425E

4,448,149,669	5439
0	5450A
4,332,162,766	5451
0	5452
0	5436
7,144,667	5900
29,649,410	5437
0	5426
25,144,000	5424B
0	5425B
54,048,826	6694

63,190,760	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
29,426,981	5385	0	5391	29,426,981	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
33,763,779	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

9,843,756	5472
6,397,447	5472A
2,613,731	5472B
327,827	5472C
504,751	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

6,941,361	5901
3,401,412	5474
3,539,949	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

22,580,456	5902
58,692	5473A
3,447,185	5473B
0	5473C
17,504,739	5476
1,569,840	5477

TOTAL ASSETS

5,897,660,687	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
2,338,711	5480
2,404,140	5481
80,332	5482
0	5483
0	5484
4,526,118	5485
9,349,301	5610

SHARES AND EQUITY

14. TOTAL SHARES

5,549,664,529	5903
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Member

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

5,232,004,187	5490A
0	5904
225,882,026	5490B
0	5490H
1,020	5490I
5,457,887,233	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	

10,913,306	5493A
80,863,990	5493B
0	5493C
0	5493D
91,777,296	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
114,432,383	5500H
0	5500C
0	5500D
0	6001H
1,104,382	5500E
0	5500F
(275,189)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

5,897,660,687	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

156,132,432	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
3,343,755	5300
691,095	5301
141,082	5302
0	5930
1,832	5306
159,826	5307
0	5309
0	5310
464,463	5311
2,341	5312
1,040,388	5313
93	5314
754,858	5315
0	5316
0	5317
87,777	5318

2. Loan Interest Income

84,348	5100
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TOTAL INTEREST INCOME

3,428,103	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

584,276	5323
584,140	5323A
136	5323B
0	5322D

NET INTEREST INCOME

2,843,827	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

1,536,619	5110
0	5120
0	5319
136,073	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
3,182,258	5331
2,145,503	5324
12,218	5325A
301,221	6063
15,521	6064
10,823	5325B
0	6065
139,001	5326C
0	5170
0	5180
0	5190
5,524	5195
552,447	5330

OTHER EXPENSE/INCOME ITEMS

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

143,469	6059
41,086	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**

1,231,878	5205
0	5210
0	5220
1,231,878	5225
9,492	5230
1,222,386	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	1,153,451,524	6100B	1,153,451,524	6100C	0	6100D
0	6101	0	6101A	499,369,415	6101B	499,369,415	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	494,161,334	6102B	494,161,334	6102C	0	6102D
0	6103	0	6103A	151,432,895	6103B	151,432,895	6103C	0	6103D
0	6104	0	6104A	2,719,386	6104B	2,719,386	6104C	0	6104D
0	6105	0	6105A	170,279,862	6105B	170,279,862	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	818,593,477	6107B	818,593,477	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

SUBTOTAL

0	6108	0	6108A	788,525	6108B	788,525	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	788,525	6111B	788,525	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	536,528,546	6112B	536,528,546	6112C	0	6112D
0	6113	0	6113A	256,869,978	6113B	256,869,978	6113C	0	6113D
0	6114	0	6114A	7,742,651	6114B	7,742,651	6114C	0	6114D
0	6115	0	6115A	169,418,245	6115B	169,418,245	6115C	0	6115D
0	6116	0	6116A	851,549	6116B	851,549	6116C	0	6116D
0	6117	0	6117A	49,937,813	6117B	49,937,813	6117C	0	6117D
0	6118	0	6118A	1,021,348,782	6118B	1,021,348,782	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	344,062,235	6121B	344,062,235	6121C	0	6121D
0	6122	0	6122A	494,548,808	6122B	494,548,808	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	838,611,043	6125B	838,611,043	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	4,332,162,766	6127B	4,332,162,766	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	502,171,110	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	3,244,045,912	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	1,813,688	6001P
c. Other Assets	27,835,722	6002C
1. Split Dollar Collateral Assignment Arrangements	27,835,722	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	29,649,410	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
460,000,000	5408
248,900,000	5409
33,763,779	5411
74,963,780	5412
12,375,000	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	1,346,954,685	5343H	42,773,963	5343A	33,962,427	5342A	5,312,021,123	5341A	0	5340A
2-30 days	0	5343I	60,293,262	5343B	200,000	5342B	38,364,644	5341B	0	5340B
31-90 days	0	5343J	613,056,091	5343C	11,695,000	5342C	79,254,527	5341C	0	5340C
91-180 days			425,621,604	5343D	7,000,000	5342D	17,879,472	5341D	0	5340D
181 days < 1 yr.			238,361,335	5343E	333,333	5342E	26,154,068	5341E	0	5340E
1-3 years			1,183,277,861	5343F	10,000,000	5342F	75,989,505	5341F	0	5340F
> 3 years			1,884,765,553	5343G	0	5342G	1,190	5341G	0	5340G
TOTALS	1,346,954,685	5343K	4,448,149,669	5343	63,190,760	5342	5,549,664,529	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	06/15/2020	5348C
375,000,000	5349A	0	5349B	06/11/2020	5349C
2,249,920,015	5350A	0	5350B	06/15/2020	5350C
605,634,939	5351A	0	5351B	06/15/2020	5351C
3,460,554,954	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

3,892,056,023	5353A	63,190,760	5353B	07/31/2020	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
3,892,224,623	5359A	63,190,760	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)	675,818,150	5460A	677,190,389	5461A	(1,372,239)	5462A	1.160	5463A	1.670	5831A	0.240	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)	184,853,440	5460C	169,418,245	5461C	15,435,195	5462C	6.190	5463C	6.930	5831C	(0.370)	5464C
4. Private Student Loan ABS	864,737	5460D	851,549	5461D	13,188	5462D	0.850	5463D	1.090	5831D	(0.060)	5464D
5. Auto Loan/Lease ABS	255,644,062	5460E	256,869,978	5461E	(1,225,916)	5462E	0.960	5463E	0.960	5831E	0.290	5464E
6. Credit Card ABS	535,189,429	5460F	536,528,546	5461F	(1,339,117)	5462F	1.050	5463F	1.050	5831F	0.030	5464F
7. Other ABS, Not Listed in Items 3 to 6	49,942,570	5460G	49,942,570	5461G	0	5462G	0.310	5463G	0.310	5831G	0.200	5464G
8. Corporate Debt Obligations	836,731,624	5460H	838,606,284	5461H	(1,874,660)	5462H	1.260	5463H	1.260	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	3,164,388,245	5460K	3,174,853,889	5461K	(10,465,644)	5462K	0.830	5463K	1.070	5831K	0.120	5464K
TOTAL	5,703,432,257	5460	5,704,261,450	5461	(829,193)	5462	1.120	5463	1.350	5831	0.120	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)	330,672,997	5500Q	3,306,729,970	5466A	2,948,830,344	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	330,672,997	5500Q	992,018,991	5466B	884,649,103	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	330,672,997	5500Q	3,306,729,970	5466C	2,948,830,344	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	330,672,997	5500Q	1,653,364,985	5466D	1,474,415,172	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	330,672,997	5500Q	1,653,364,985	5466E	1,474,415,172	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	330,672,997	5500Q	1,653,364,985	5466F	1,474,415,172	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	330,672,997	5500Q	1,653,364,985	5466G	1,474,415,172	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	330,672,997	5500Q	3,306,729,970	5466H	2,948,830,344	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	330,672,997	5500Q	3,306,729,970	5466I	2,948,830,344	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	330,672,997	5500Q	3,306,729,970	5466J	2,948,830,344	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	330,672,997	5500Q	330,672,997	5466K	294,883,034	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	1,166,018,176	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	1,141,948,509	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	170,225,017	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	US Bank National Association	5801D	0	5802D	140,734,067	5803D	0	5804D	0	5805D	0	5807D	140,734,067	5809D	0	5811D
5)	Citibank Credit Card Issuance Trust	5801E	0	5802E	130,279,000	5803E	0	5804E	0	5805E	0	5807E	130,279,000	5809E	0	5811E
6)	American Express Cred Account Masters Trust	5801F	0	5802F	122,506,000	5803F	0	5804F	0	5805F	0	5807F	122,506,000	5809F	0	5811F
7)	Discover Card Execution Note Trust	5801G	0	5802G	110,686,000	5803G	0	5804G	0	5805G	0	5807G	110,686,000	5809G	0	5811G
8)	Federal Home Loan Bank Discount Note	5801H	100,000,000	5802H	0	5803H	0	5804H	0	5805H	0	5807H	0	5809H	0	5811H
9)	Capital One Multi-asset Execution Trust	5801I	0	5802I	99,998,000	5803I	0	5804I	0	5805I	0	5807I	99,998,000	5809I	0	5811I
10)	Pfizer, Inc.	5801J	0	5802J	80,000,000	5803J	0	5804J	80,000,000	5805J	0	5807J	0	5809J	0	5811J
11)	Morgan Stanley	5801K	0	5802K	79,913,000	5803K	0	5804K	79,913,000	5805K	0	5807K	0	5809K	0	5811K
12)	Nissan Master Owner Trust	5801L	0	5802L	78,985,000	5803L	0	5804L	78,985,000	5805L	0	5807L	0	5809L	0	5811L
13)	Toyota Motor Credit Corporation	5801M	0	5802M	77,585,000	5803M	0	5804M	77,585,000	5805M	0	5807M	0	5809M	0	5811M
14)	GINNIE MAE 2020-78	5801N	70,772,916	5802N	0	5803N	0	5804N	0	5805N	0	5807N	0	5809N	0	5811N
15)	New York Life Global Funding	5801P	0	5802P	70,000,000	5803P	0	5804P	70,000,000	5805P	0	5807P	0	5809P	0	5811P
TOTALS			2,648,964,618	5802	990,686,067	5803	0	5804	386,483,000	5805	0	5807	604,203,067	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
07/31/2020	5507
338,464,000	5508
5.73%	5509
-11.88%	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
1.118	5360
1.120	5361
0.036	5362
0.540	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
114,432,383	6693
0	5500B
114,432,383	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

330,652,997	5506A
114,432,383	6693
223,365,281	6062
0	5562
7,144,667	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
330,672,997	5500Q
330,652,997	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
7.49%	6000A
21.49%	5505
21.49%	5506
2.59%	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
5,751,854,123	5544A
4,413,493,461	5544B
4,413,493,461	6061
1,538,498,379	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
114,432,383	6693
197,215,781	6697
82,783,398	6001C

- 4. MDANA
- 5. 2% of MDANA

4,413,493,461	5544B
88,269,869	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

4,413,493,461	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	1,346,954,685	5378	1,166,740,224	5814A	180,214,461	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	63,190,760	5407	0	5814B	63,190,760	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	4,332,162,766	5451	1,323,731,386	5814D	1,147,683,030	5815D	8,531,176	5816D	1,852,217,174	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	115,986,903	5940	60,128,026	5814F	19,064,800	5815F	0	5816F	36,794,077	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	9,843,756	5472	0	5814H	0	5815H	0	5816H	9,843,756	5817H	0	5818H
9. Accrued Income and Other Assets	29,521,817	5902A	0	5814I	0	5815I	0	5816I	29,521,817	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	5,897,660,687	5813	2,550,599,636	5814	1,410,153,051	5815	8,531,176	5816	1,928,376,824	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)	3,892,056,023	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)	3,892,224,623	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)							2,550,599,636	5822J	1,410,153,051	5823J	8,531,176	5824J	1,928,376,824	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	282,030,610	5823L	4,265,588	5824L	1,928,376,824	5825L		0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)																2,214,673,022	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(5,241)	6050

2. List the net assets attributed to consolidated CUSO activity

12,982,048	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)

6,644,667	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
718	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

759	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

180	564A
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6. Number of part-time employees

12	564B
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