

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
919,792,852	5378
40,018,281	5370
737,604,476	5371
142,170,095	5424A
0	5425A
0	5441
0	5424D
0	5425D
0	5374
0	5375
0	5376
0	5424E
0	5425E

4,573,451,933	5439
0	5450A
4,459,297,675	5451
0	5452
0	5436
7,164,717	5900
29,765,315	5437
0	5426
23,656,000	5424B
0	5425B
53,568,226	6694

64,693,466	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
39,632,176	5385	0	5391	39,632,176	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
25,061,290	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

10,106,309	5472
6,381,077	5472A
2,909,998	5472B
318,862	5472C
496,372	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

6,797,892	5901
3,401,412	5474
3,396,480	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

18,656,043	5902
70,207	5473A
3,382,600	5473B
0	5473C
13,633,396	5476
1,569,840	5477

TOTAL ASSETS

5,593,498,495	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
7,058,179	5480
3,879,990	5481
108,968	5482
0	5483
0	5484
4,831,058	5485
15,878,195	5610

SHARES AND EQUITY

14. TOTAL SHARES

5,234,172,219	5903
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Member

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

4,936,534,512	5490A
0	5904
209,142,026	5490B
0	5490H
1,035	5490I
5,145,677,573	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	

8,549,930	5493A
79,944,716	5493B
0	5493C
0	5493D
88,494,646	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
114,980,157	5500H
0	5500C
0	5500D
0	6001H
5,377,088	5500E
0	5500F
(294,445)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

5,593,498,495	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

153,183,889	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
2,946,152	5300
690,604	5301
156,627	5302
0	5930
1,832	5306
131,996	5307
0	5309
0	5310
307,785	5311
2,070	5312
886,784	5313
919	5314
681,000	5315
0	5316
0	5317
86,535	5318

2. Loan Interest Income

94,376	5100
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TOTAL INTEREST INCOME

3,040,528	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

541,614	5323
541,614	5323A
0	5323B
0	5322D

NET INTEREST INCOME

2,498,914	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

1,461,697	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
3,279,926	5331
2,090,961	5324
62,507	5325A
295,539	6063
15,003	6064
15,871	5325B
0	6065
90,881	5326C
0	5170
0	5180
0	5190
5,524	5195
703,640	5330

OTHER EXPENSE/INCOME ITEMS

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

143,469	6059
20,050	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**

557,266	5205
0	5210
0	5220
557,266	5225
9,492	5230
547,774	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	1,155,132,706	6100B	1,155,132,706	6100C	0	6100D
0	6101	0	6101A	624,875,900	6101B	624,875,900	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	509,142,844	6102B	509,142,844	6102C	0	6102D
0	6103	0	6103A	155,859,883	6103B	155,859,883	6103C	0	6103D
0	6104	0	6104A	2,673,188	6104B	2,673,188	6104C	0	6104D
0	6105	0	6105A	167,493,168	6105B	167,493,168	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	835,169,083	6107B	835,169,083	6107C	0	6107D

PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

SUBTOTAL

0	6108	0	6108A	766,399	6108B	766,399	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	766,399	6111B	766,399	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	476,222,498	6112B	476,222,498	6112C	0	6112D
0	6113	0	6113A	287,868,360	6113B	287,868,360	6113C	0	6113D
0	6114	0	6114A	7,584,510	6114B	7,584,510	6114C	0	6114D
0	6115	0	6115A	191,576,143	6115B	191,576,143	6115C	0	6115D
0	6116	0	6116A	833,618	6116B	833,618	6116C	0	6116D
0	6117	0	6117A	49,964,902	6117B	49,964,902	6117C	0	6117D
0	6118	0	6118A	1,014,050,031	6118B	1,014,050,031	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	334,315,665	6121B	334,315,665	6121C	0	6121D
0	6122	0	6122A	494,987,891	6122B	494,987,891	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	829,303,556	6125B	829,303,556	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	4,459,297,675	6127B	4,459,297,675	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	513,630,540	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	3,247,213,001	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	1,879,916	6001P
c. Other Assets	27,885,399	6002C
1. Split Dollar Collateral Assignment Arrangements	27,885,399	6002D
2. Endorsement Split Dollar Arrangements	0	6002E
3. Other Insurance	0	6002F
4. Other Non-insurance	0	6002G
TOTAL	29,765,315	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
678,249	5408
248,900,000	5409
25,061,290	5411
73,939,923	5412
15,985,000	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	919,792,852	5343H	43,078,737	5343A	35,706,799	5342A	5,016,588,841	5341A	0	5340A
2-30 days	0	5343I	369,848,105	5343B	10,396,000	5342B	37,965,483	5341B	0	5340B
31-90 days	0	5343J	271,756,879	5343C	8,299,000	5342C	52,166,351	5341C	0	5340C
91-180 days			444,100,425	5343D	0	5342D	20,199,486	5341D	0	5340D
181 days < 1 yr.			212,634,416	5343E	291,667	5342E	26,505,377	5341E	0	5340E
1-3 years			1,183,589,653	5343F	10,000,000	5342F	80,745,476	5341F	0	5340F
> 3 years			2,048,443,718	5343G	0	5342G	1,205	5341G	0	5340G
TOTALS	919,792,852	5343K	4,573,451,933	5343	64,693,466	5342	5,234,172,219	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
2,257,321,322	5350A	0	5350B	06/15/2020	5350C
1,078,362,661	5351A	0	5351B	06/15/2020	5351C
3,940,683,983	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

3,891,295,166	5353A	64,693,466	5353B	08/31/2020	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
3,891,463,766	5359A	64,693,466	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)	686,908,800	5460A	689,138,981	5461A	(2,230,181)	5462A	1.210	5463A	1.750	5831A	0.300	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)	203,966,364	5460C	191,576,143	5461C	12,390,221	5462C	6.680	5463C	7.890	5831C	(0.280)	5464C
4. Private Student Loan ABS	842,152	5460D	833,618	5461D	8,534	5462D	0.820	5463D	1.050	5831D	(0.140)	5464D
5. Auto Loan/Lease ABS	286,206,108	5460E	287,868,360	5461E	(1,662,252)	5462E	0.860	5463E	0.860	5831E	0.310	5464E
6. Credit Card ABS	475,088,078	5460F	476,222,498	5461F	(1,134,420)	5462F	1.100	5463F	1.100	5831F	0.010	5464F
7. Other ABS, Not Listed in Items 3 to 6	49,970,556	5460G	49,970,556	5461G	0	5462G	0.230	5463G	0.230	5831G	0.150	5464G
8. Corporate Debt Obligations	826,998,633	5460H	829,297,902	5461H	(2,299,269)	5462H	1.190	5463H	1.190	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	2,910,454,219	5460K	2,920,609,495	5461K	(10,155,276)	5462K	1.050	5463K	1.320	5831K	0.140	5464K
TOTAL	5,440,434,910	5460	5,445,517,553	5461	(5,082,643)	5462	1.290	5463	1.550	5831	0.140	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)	331,200,721	5500Q	3,312,007,210	5466A	2,796,749,248	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	331,200,721	5500Q	993,602,163	5466B	839,024,774	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	331,200,721	5500Q	3,312,007,210	5466C	2,796,749,248	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	331,200,721	5500Q	1,656,003,605	5466D	1,398,374,624	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	331,200,721	5500Q	1,656,003,605	5466E	1,398,374,624	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	331,200,721	5500Q	1,656,003,605	5466F	1,398,374,624	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	331,200,721	5500Q	1,656,003,605	5466G	1,398,374,624	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	331,200,721	5500Q	3,312,007,210	5466H	2,796,749,248	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	331,200,721	5500Q	3,312,007,210	5466I	2,796,749,248	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	331,200,721	5500Q	3,312,007,210	5466J	2,796,749,248	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	331,200,721	5500Q	331,200,721	5466K	279,674,925	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	1,144,453,862	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	FED RESERVE BANKS	5801B	737,604,476	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	NGN Investments	5801C	167,473,915	5802C	0	5803C	0	5804C	0	5805C	0	5807C	0	5809C	0	5811C
4)	US Bank National Association	5801D	0	5802D	142,170,095	5803D	0	5804D	0	5805D	142,170,095	5807D	0	5809D	0	5811D
5)	Citibank Credit Card Issuance Trust	5801E	0	5802E	130,279,000	5803E	0	5804E	0	5805E	130,279,000	5807E	0	5809E	0	5811E
6)	America Express Cred Account Master Trust	5801F	0	5802F	122,506,000	5803F	0	5804F	0	5805F	122,506,000	5807F	0	5809F	0	5811F
7)	Federal Home Loan Bank Discount Note	5801G	100,000,000	5802G	0	5803G	0	5804G	0	5805G	0	5807G	0	5809G	0	5811G
8)	International Bank for Reconstruction & Development	5801H	100,000,000	5802H	0	5803H	0	5804H	0	5805H	0	5807H	0	5809H	0	5811H
9)	Capital One Mult-asset Execution Trust	5801I	0	5802I	99,998,000	5803I	0	5804I	0	5805I	99,998,000	5807I	0	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)	New York Life Global Funding	5801N	0	5802N	70,000,000	5803N	0	5804N	70,000,000	5805N	0	5807N	0	5809N	0	5811N
15)	GINNIE MAE 2020-78	5801P	66,502,148	5802P	0	5803P	0	5804P	0	5805P	0	5807P	0	5809P	0	5811P
TOTALS			2,316,034,401	5802	881,436,095	5803	0	5804	386,483,000	5805	494,953,095	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
08/31/2020	5507
343,681,000	5508
6.14%	5509
-10.55%	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
1.280	5360
1.290	5361
0.037	5362
0.470	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
114,980,157	6693
0	5500B
114,980,157	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

331,180,721	5506A
114,980,157	6693
223,365,281	6062
0	5562
7,164,717	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
331,200,721	5500Q
331,180,721	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
7.17%	6000A
20.34%	5505
20.34%	5506
2.49%	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
5,620,858,781	5544A
4,617,196,118	5544B
4,617,196,118	6061
1,628,205,891	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

24,472,503	6695
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PCC CALCULATION

A. Is the Retained Earnings Ratio above 2.50%?

NO	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
114,980,157	6693
198,892,778	6697
83,912,621	6001C

- 4. MDANA
- 5. 2% of MDANA

4,617,196,118	5544B
92,343,922	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

4,617,196,118	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	919,792,852	5378	738,823,049	5814A	180,969,803	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	64,693,466	5407	0	5814B	64,693,466	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	4,459,297,675	5451	1,322,625,875	5814D	1,292,551,814	5815D	8,350,909	5816D	1,835,769,077	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	114,154,258	5940	58,888,026	5814F	18,336,200	5815F	0	5816F	36,930,032	5817F	0	5818F
7. Derivative Contracts	0	5436	0	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,106,309	5472	0	5814H	0	5815H	0	5816H	10,106,309	5817H	0	5818H
9. Accrued Income and Other Assets	25,453,935	5902A	0	5814I	0	5815I	0	5816I	25,453,935	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	5,593,498,495	5813	2,120,336,950	5814	1,556,551,283	5815	8,350,909	5816	1,908,259,353	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)	3,891,295,166	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)	3,891,463,766	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)							2,120,336,950	5822J	1,556,551,283	5823J	8,350,909	5824J	1,908,259,353	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	311,310,257	5823L	4,175,455	5824L	1,908,259,353	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															2,223,745,064	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(138,275)	6050

2. List the net assets attributed to consolidated CUSO activity

12,942,022	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)

6,664,717	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
718	5546

2. Number of non-credit union members

40	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

181	564A
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6. Number of part-time employees

12	564B
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