

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 Debt Securities Held-to-Maturity
 - 1. If ASC 326 (CECL) was early adopted -please enter the amount of the Allowance for Credit Losses on HTM included in Account 5450A (above).
 - b. Total Debt Securities Available for Sale
 - c. Total Debt 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				
1,312,328,430	5378				
64,474,051	5370				
1,122,175,683	5371				
125,678,696	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
4,825,583,527	5439				
0	5450A				
0	5450A1				
4,717,075,430	5451				
0	5452				
61,317	5436				
7,261,532	5900				
32,965,888	5437				
0	5426				
16,365,000	5424B				
0	5425B				
51,854,360	6694				
44,943,725	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
15,801,764	5385	0	5391	15,801,764	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
- 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
29,141,961	5400
0	5401
0	5403
0	5406
0	5406A

e. Allowance for Loan and Lease Losses (leave blank if ASC 326 (CECL) was early adopted)

- 1. Allowance for Credit Losses on Loans and Leases if ASC 326 (CECL) was early adopted

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

10,464,947	5472
6,315,350	5472A
3,396,779	5472B
297,381	5472C
455,437	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

5,180,354	5901
3,401,412	5474
1,778,942	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

28,434,081	5902
44,187	5473A
3,471,160	5473B
0	5473C
23,360,704	5476
1,558,030	5477

TOTAL ASSETS

6,226,935,064	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
63,445,965	5480
3,156,306	5481
61,754	5482
0	5483
1,142	5484
5,388,375	5485
72,053,542	5610

SHARES AND EQUITY

14. TOTAL SHARES

5,795,232,726	5903
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Member

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

5,518,894,240	5490A
0	5904
194,341,775	5490B
0	5490H
1,050	5490I
5,713,237,065	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	

3,468,239	5493A
78,527,422	5493B
0	5493C
0	5493D
81,995,661	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 Debt Securities
- 22. Accumulated ASC 815 Adjustments
- 23. Other Comprehensive Income Items
- 24. Accumulated Net Income/Loss

0	5500B
115,948,251	5500H
0	5500C
0	5500D
0	6001H
20,459,972	5500E
60,175	5500F
(204,883)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

6,226,935,064	5630
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- 25. **Total Insured Shares (\$250,000 Insurable Limit)**

146,075,348	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
2,513,458	5300
0	5301
126,640	5302
0	5930
527	5306
141,981	5307
0	5309
0	5310
673,347	5311
161,356	5312
892,832	5313
0	5314
450,400	5315
0	5316
0	5317
66,375	5318

2. Loan Interest Income

51,470	5100
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TOTAL INTEREST INCOME

2,564,928	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

461,902	5323
461,902	5323A
0	5323B
0	5322D

NET INTEREST INCOME

2,103,026	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

1,998,441	5110
0	5120
0	5319
16,733	5320
1,216	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
3,214,544	5331
2,101,727	5324
12,310	5325A
306,054	6063
15,037	6064
11,850	5325B
0	6065
101,876	5326C
0	5170
0	5180
0	5190
6,541	5195
659,149	5330

OTHER EXPENSE/INCOME ITEMS

- 6. Intangible/Goodwill Amortization
- 7. Minority Interest (CUSO)
- 8. Provision for Loan and Lease Loss (skip to 8.a.1 if ASC 326 (CECL) was early adopted).
- 8a. Credit Loss Expense
 - 1. Credit Losses on Loans and Leases
 - 2. Credit Losses on Available for Sale Debt Securities
 - 3. Credit Losses on Hold to Maturity Debt Securities
 - 4. Credit Losses on Off Balance Sheet Credit Exposures

65,061	6059
25,478	5200
0	5329
0	5329A
0	5329B
0	5329C
0	5329D
0	5329E

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**

865,289	5205
0	5210
0	5220
865,289	5225
9,492	5230
855,797	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	0	6100B	0	6100C	0	6100D
0	6101	0	6101A	512,974,224	6101B	512,974,224	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

0	6102	0	6102A	520,299,133	6102B	520,299,133	6102C	0	6102D
0	6103	0	6103A	1,308,828	6103B	1,308,828	6103C	0	6103D
0	6104	0	6104A	2,447,108	6104B	2,447,108	6104C	0	6104D
0	6105	0	6105A	0	6105B	0	6105C	0	6105D
0	6106	0	6106A	0	6106B	0	6106C	0	6106D
0	6107	0	6107A	524,055,069	6107B	524,055,069	6107C	0	6107D

SUBTOTAL

4. Small Business Administration (SBA) Securities

0	6107E	0	6107F	1,233,889,372	6107G	1,233,889,372	6107H	0	6107I
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PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

0	6108	0	6108A	565,285	6108B	565,285	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	565,285	6111B	565,285	6111C	0	6111D

SUBTOTAL

ASSET BACKED SECURITIES

- 6. a. Credit Cards
- b. Autos
- c. Auto Dealer FloorPlan
- d. Equipment
- e. Home Equity
- f. Student Loans (FFELP guaranteed)
- g. Student Loans (non FFELP)
- h. Other

0	6112	0	6112A	442,630,549	6112B	442,630,549	6112C	0	6112D
0	6113	0	6113A	252,455,597	6113B	252,455,597	6113C	0	6113D
0	6113E	0	6113G	219,578,723	6113I	219,578,723	6113K	0	6113M
0	6113F	0	6113H	0	6113J	0	6113L	0	6113N
0	6114	0	6114A	7,061,979	6114B	7,061,979	6114C	0	6114D
0	6115	0	6115A	275,596,846	6115B	275,596,846	6115C	0	6115D
0	6116	0	6116A	374,630	6116B	374,630	6116C	0	6116D
0	6117	0	6117A	288,394,112	6117B	288,394,112	6117C	0	6117D
0	6118	0	6118A	1,486,092,436	6118B	1,486,092,436	6118C	0	6118D

SUBTOTAL

7. Commercial Mortgage Backed Securities (CMBS)

- a. CMBS - GSE
- b. CMBS - Private

0	6119	0	6119A	360,864,513	6119B	360,864,513	6119C	0	6119D
0	6119E	0	6119G	360,864,513	6119I	360,864,513	6119K	0	6119M
0	6119F	0	6119H	0	6119J	0	6119L	0	6119N

8. Mutual Funds

0	6120	0	6120A	0	6120B	0	6120C	0	6120D
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COMMERCIAL DEBT OBLIGATIONS

- 9. a. Commercial Paper
- b. Notes
- c. Bonds
- d. Other

0	6121	0	6121A	99,938,264	6121B	99,938,264	6121C	0	6121D
0	6122	0	6122A	498,696,267	6122B	498,696,267	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	598,634,531	6125B	598,634,531	6125C	0	6125D

SUBTOTAL

10. Municipal Securities

0	6126	0	6126A	0	6126B	0	6126C	0	6126D
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TOTAL

0	6127	0	5450A	4,717,075,430	6127B	4,717,075,430	5451	0	5452
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DERIVATIVES

DERIVATIVES

Effective/ Purchase Date (A6680 - A6680D)	Type of Derivative Contract (A6681 - A6681D)	Notional Value (A6682 - A6682D)	Fair Value Gain/Loss (A6683 - A6683D)	Maturity (A6684 - A6684D)	Amortizing (A6685 - A6685D)	Qualifies for Hedge Accounting (A6686 - A6686D)	Purchase Premium (for cap/floor) (A6687 - A6687D)	Remaining Unamortized Premium (A6688 - A6688D)	Interest Rate Swap - Pay (A6689 - A6689D)	Interest Rate Swap - Receive (A6690 - A6690D)	Counterparty or Clearing House (A6691 - A6691D)	Fair Value of Collateral (A6692 - A6692D)
12/15/2020	Interest Rate Swap	5,000,000	(955)	12/17/2021	No	Yes - Cash flow	0	0	0.20200%	3M LIBOR	US BANK NA	0
01/26/2021	Interest Rate Swap	31,470,000	59,707	10/13/2028	No	Yes - Cash flow	0	0	0.64750%	SOFR	US BANK NA	0
N/A		0	0	N/A			0	0				0
N/A		0	0	N/A			0	0				0
N/A		0	0	N/A			0	0				0

DERIVATIVES (CONTINUED)

DERIVATIVES

Effective/ Purchase Date	Type of Derivative Contract	Notional Value A6682AE	Fair Value Gain/Loss A6683AE	Maturity	Amortizing	Qualifies for Hedge Accounting	Purchase Premium (for cap/floor) A6687AE	Remaining Unamortized Premium A6688AE	Interest Rate Swap - Pay	Interest Rate Swap - Receive	Counterparty or Clearing House	Fair Value of Collateral A6692AE
TOTAL		36,470,000	58,752				0	0				0

ADDITIONAL INVESTMENT INFORMATION

ADDITIONAL INVESTMENT INFORMATION

1. Reverse Repo/Repo Transactions Qualifying for Netting

Amount	Acct Code
0	5365

2. Total Limited Liquidity Securities

549,218,290	5366
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3. Total Secured Borrowings

0	5367
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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
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5. 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
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b. Other Investments

2,049,595	6001P
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c. Other Assets

30,916,293	6002C
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1. Split Dollar Collateral Assignment Arrangements

30,916,293	6002D
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2. Endorsement Split Dollar Arrangements

0	6002E
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3. Other Insurance

0	6002F
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4. Other Non-insurance

0	6002G
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TOTAL

32,965,888	6002
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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
29,141,961	5411
64,091,962	5412
18,484,000	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	1,312,328,430	5343H	66,910,833	5343A	31,760,392	5342A	5,596,821,521	5341A	0	5340A
2-30 days	0	5343I	60,506,525	5343B	2,983,333	5342B	13,296,012	5341B	0	5340B
31-90 days	0	5343J	114,972,458	5343C	200,000	5342C	33,912,719	5341C	0	5340C
91-180 days			236,853,001	5343D	0	5342D	22,779,599	5341D	0	5340D
181 days < 1 yr.			331,666,931	5343E	0	5342E	18,287,660	5341E	0	5340E
1-3 years			1,302,492,063	5343F	10,000,000	5342F	110,134,000	5341F	0	5340F
> 3 years			2,712,181,716	5343G	0	5342G	1,215	5341G	0	5340G
TOTALS	1,312,328,430	5343K	4,825,583,527	5343	44,943,725	5342	5,795,232,726	5341	0	5340

2. LIQUIDITY COMMITMENTS

INFLOWS

Advised / Revocable LOC
 Committed / Irrevocable LOC
 Commercial Paper
 MTN Program
 Federal Reserve Discount Window
 Fed Funds Line
 Repurchase Agreements Lines
 Federal Home Loan Bank Lines
 Other Inflows

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
1,492,177,900	5347A1	0	5347B1	12/07/2020	5347C1
230,000,000	5348A	0	5348B	12/07/2020	5348C
375,000,000	5349A	0	5349B	12/08/2020	5349C
2,326,967,188	5350A	0	5350B	12/07/2020	5350C
0	5351A	0	5351B	N/A	5351C
TOTALS	4,424,145,088	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

3,918,509,815	5353A	44,943,725	5353B	01/31/2021	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
TOTALS	3,918,678,415	44,943,725	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)	887,501,009	5460A	892,546,846	5461A	(5,045,837)	5462A	2.840	5463A	3.380	5831A	1.180	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)	281,869,330	5460C	275,596,846	5461C	6,272,484	5462C	6.140	5463C	7.000	5831C	(0.210)	5464C
4. Private Student Loan ABS	375,227	5460D	374,630	5461D	597	5462D	0.890	5463D	1.110	5831D	(0.120)	5464D
5. Auto Loan/Lease ABS	470,078,723	5460E	472,034,320	5461E	(1,955,597)	5462E	1.400	5463E	1.400	5831E	0.870	5464E
6. Credit Card ABS	441,654,106	5460F	442,630,549	5461F	(976,443)	5462F	1.670	5463F	1.670	5831F	0.290	5464F
7. Other ABS, Not Listed in Items 3 to 6	148,637,442	5460G	148,705,458	5461G	(68,016)	5462G	0.540	5463G	0.540	5831G	0.280	5464G
8. Corporate Debt Obligations	735,812,929	5460H	738,323,186	5461H	(2,510,257)	5462H	1.230	5463H	1.230	5831H	0.050	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	3,102,204,366	5460K	3,118,176,386	5461K	(15,972,020)	5462K	0.940	5463K	1.240	5831K	0.040	5464K
TOTAL	6,068,133,132	5460	6,088,388,221	5461	(20,255,089)	5462	1.570	5463	1.850	5831	0.290	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)	332,072,000	5500Q	3,320,720,000	5466A	3,113,467,532	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	332,072,000	5500Q	996,216,000	5466B	934,040,260	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	332,072,000	5500Q	3,320,720,000	5466C	3,113,467,532	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	332,072,000	5500Q	1,660,360,000	5466D	1,556,733,766	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	332,072,000	5500Q	1,660,360,000	5466E	1,556,733,766	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	332,072,000	5500Q	1,660,360,000	5466F	1,556,733,766	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	332,072,000	5500Q	1,660,360,000	5466G	1,556,733,766	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	332,072,000	5500Q	3,320,720,000	5466H	3,113,467,532	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	332,072,000	5500Q	3,320,720,000	5466I	3,113,467,532	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	332,072,000	5500Q	3,320,720,000	5466J	3,113,467,532	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	332,072,000	5500Q	332,072,000	5466K	311,346,753	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	1,218,093,851	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	FED RESERVE BANKS	5801B	1,121,925,591	5802B	0	5803B	0	5804B	0	5805B	0	5807B	0	5809B	0	5811B
3)	Citibank Credit Card Issuance Trust	5801C	0	5802C	163,997,000	5803C	0	5804C	0	5805C	163,997,000	5807C	0	5809C	0	5811C
4)	US Bank National Association	5801D	0	5802D	126,678,696	5803D	0	5804D	0	5805D	126,678,696	5807D	0	5809D	0	5811D
5)	Freddie Mac 5031	5801E	86,066,978	5802E	0	5803E	0	5804E	0	5805E	0	5807E	0	5809E	0	5811E
6)	Nissan Master Owner Trust	5801F	0	5802F	82,800,000	5803F	0	5804F	82,800,000	5805F	0	5807F	0	5809F	0	5811F
7)	Fannie Mae KF96	5801G	80,000,000	5802G	0	5803G	0	5804G	0	5805G	0	5807G	0	5809G	0	5811G
8)	Morgan Stanley	5801H	0	5802H	79,913,000	5803H	0	5804H	79,913,000	5805H	0	5807H	0	5809H	0	5811H
9)	American Express Cred Account Master Trust	5801I	0	5802I	79,545,000	5803I	0	5804I	0	5805I	79,545,000	5807I	0	5809I	0	5811I
10)	Metlife Short Term Funding LLC	5801J	0	5802J	78,000,000	5803J	0	5804J	78,000,000	5805J	0	5807J	0	5809J	0	5811J
11)	Discover Card Execution Note Trust	5801K	0	5802K	77,363,000	5803K	0	5804K	0	5805K	77,363,000	5807K	0	5809K	0	5811K
12)	Toyota Motor Credit Corp.	5801L	0	5802L	75,655,000	5803L	0	5804L	75,655,000	5805L	0	5807L	0	5809L	0	5811L
13)	Bank of America Corporation	5801M	0	5802M	74,248,000	5803M	0	5804M	74,248,000	5805M	0	5807M	0	5809M	0	5811M
14)	Ford Credit Floorplan Master Owner Trust	5801N	0	5802N	73,985,000	5803N	0	5804N	73,985,000	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			2,506,086,420	5802	982,184,696	5803	0	5804	534,601,000	5805	447,583,696	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
01/31/2021	5507
358,535,000	5508
5.76%	5509
-13.47%	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
1.565	5360
1.570	5361
0.040	5362
0.550	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
115,948,251	6693
0	5500B
115,948,251	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
- f. Other (refer to the 5310 instructions)

332,052,000	5506A
115,948,251	6693
223,365,281	6062
0	5562
7,261,532	5563
0	5564
0	5564A

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
332,072,000	5500Q
332,052,000	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
6.00%	6000A
17.00%	5505
17.00%	5506
2.10%	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
6,228,945,543	5544A
5,530,125,527	5544B
5,530,125,527	6061
1,953,259,754	5544C

9. Average daily balance transfers to the FRB under the EBA program

94,208,879	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
115,948,251	6693
198,892,778	6697
82,944,527	6001C

4. MDANA
5. 2% of MDANA

5,530,125,527	5544B
110,602,511	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

5,530,125,527	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	1,312,328,430	5378	1,123,542,607	5814A	188,785,823	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	44,943,725	5407	0	5814B	44,943,725	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	4,717,075,430	5451	1,233,889,372	5814D	1,397,893,806	5815D	7,627,264	5816D	2,077,664,988	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	108,446,780	5940	53,776,361	5814F	14,443,000	5815F	0	5816F	40,227,419	5817F	0	5818F
7. Derivative Contracts	61,317	5436	61,317	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,464,947	5472	0	5814H	0	5815H	0	5816H	10,464,947	5817H	0	5818H
9. Accrued Income and Other Assets	33,614,435	5902A	0	5814I	0	5815I	0	5816I	33,614,435	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	6,226,935,064	5813	2,411,269,657	5814	1,646,066,354	5815	7,627,264	5816	2,161,971,789	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	36,470,000	5819A	0.00%	5820A	0	5821A	0	5822A	0	5823A	0	5824A	0	5825A	0	5826A
12. Advised/Revocable Lines of Credit (LOC)	3,918,509,815	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)	3,955,148,415	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)							2,411,269,657	5822J	1,646,066,354	5823J	7,627,264	5824J	2,161,971,789	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	329,213,271	5823L	3,813,632	5824L	2,161,971,789	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															2,494,998,692	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
400,778	6050

2. List the net assets attributed to consolidated CUSO activity

14,385,491	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)

6,761,532	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
712	5546

2. Number of non-credit union members

41	6000J
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3. Number of all current members

753	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

14	564B
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