

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				
1,168,215,874	5378				
63,893,607	5370				
977,562,594	5371				
126,759,673	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
5,039,975,510	5439				
0	5450A				
0	5450A1				
4,936,785,853	5451				
0	5452				
1,525,819	5436				
7,288,682	5900				
33,028,996	5437				
0	5426				
9,669,000	5424B				
0	5425B				
51,677,160	6694				
46,405,867	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
13,456,189	5385	0	5391	13,456,189	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
32,949,678	5400
0	5401
0	5403

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

0	5406
0	5406A

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

10,522,250	5472
6,298,842	5472A
3,424,288	5472B
351,822	5472C
447,298	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

5,121,589	5901
3,401,412	5474
1,720,177	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

25,760,171	5902
40,745	5473A
3,503,757	5473B
0	5473C
20,657,639	5476
1,558,030	5477

TOTAL ASSETS

6,296,001,261	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
78,917,609	5480
2,149,047	5481
84,733	5482
0	5483
656	5484
5,674,719	5485
86,826,764	5610

SHARES AND EQUITY

14. TOTAL SHARES

5,847,318,073	5903
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Member

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

5,575,388,850	5490A
0	5904
190,143,797	5490B
0	5490H
1,050	5490I
5,765,533,697	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	

3,223,272	5493A
78,561,104	5493B
0	5493C
0	5493D
81,784,376	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
116,323,986	5500H
0	5500C
0	5500D
0	6001H
20,740,162	5500E
1,525,163	5500F
(118,168)	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

6,296,001,261	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

144,917,772	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
2,392,485	5300
0	5301
107,726	5302
0	5930
476	5306
100,883	5307
0	5309
0	5310
903,235	5311
1,438	5312
808,304	5313
0	5314
404,508	5315
0	5316
0	5317
65,915	5318

2. Loan Interest Income

52,273	5100
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TOTAL INTEREST INCOME

2,444,758	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

433,845	5323
429,938	5323A
3,636	5323B
271	5322D

NET INTEREST INCOME

2,010,913	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

1,637,224	5110
0	5120
0	5319
3,964	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
3,236,178	5331
2,118,386	5324
15,125	5325A
325,467	6063
14,535	6064
26,825	5325B
0	6065
72,681	5326C
0	5170
0	5180
0	5190
6,541	5195
656,618	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

58,765	6059
27,150	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**

384,308	5205
0	5210
0	5220
384,308	5225
8,573	5230
375,735	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	512,949,038	6101B	512,949,038	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	509,371,323	6102B	509,371,323	6102C	0	6102D
0	6103	0	6103A	1,277,607	6103B	1,277,607	6103C	0	6103D
0	6104	0	6104A	2,414,050	6104B	2,414,050	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	513,062,980	6107B	513,062,980	6107C	0	6107D

SUBTOTAL

4. Small Business Administration (SBA) Securities

0	6107E	0	6107F	1,221,604,307	6107G	1,221,604,307	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	555,299	6108B	555,299	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	555,299	6111B	555,299	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	407,001,486	6112B	407,001,486	6112C	0	6112D
0	6113	0	6113A	320,738,370	6113B	320,738,370	6113C	0	6113D
0	6113E	0	6113G	226,478,157	6113I	226,478,157	6113K	0	6113M
0	6113F	0	6113H	0	6113J	0	6113L	0	6113N
0	6114	0	6114A	7,027,283	6114B	7,027,283	6114C	0	6114D
0	6115	0	6115A	296,580,222	6115B	296,580,222	6115C	0	6115D
0	6116	0	6116A	374,834	6116B	374,834	6116C	0	6116D
0	6117	0	6117A	275,362,886	6117B	275,362,886	6117C	0	6117D
0	6118	0	6118A	1,533,563,238	6118B	1,533,563,238	6118C	0	6118D

SUBTOTAL

7. Commercial Mortgage Backed Securities (CMBS)

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

0	6119	0	6119A	549,678,473	6119B	549,678,473	6119C	0	6119D
0	6119E	0	6119G	549,678,473	6119I	549,678,473	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	99,952,458	6121B	99,952,458	6121C	0	6121D
0	6122	0	6122A	505,420,060	6122B	505,420,060	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	605,372,518	6125B	605,372,518	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	4,936,785,853	6127B	4,936,785,853	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	(336)	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	857,633	10/13/2028	No	Yes - Cash flow	0	0	0.64750%	SOFR	US Bank NA	611,633
02/02/2021	Interest Rate Swap	24,000,000	263,392	02/05/2029	No	Yes - Fair Value	0	0	0.31550%	SOFR	US Bank NA	196,965
02/03/2021	Interest Rate Swap	10,000,000	211,177	02/29/2024	No	Yes - Fair Value	0	0	0.74500%	SOFR	US Bank NA	154,130
02/18/2021	Interest Rate Swap	27,000,000	168,043	09/15/2025	No	Yes - Fair Value	0	0	0.40250%	SOFR	US Bank NA	137,272

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		97,470,000	1,499,909				0	0				1,100,000

ADDITIONAL INVESTMENT INFORMATION

ADDITIONAL INVESTMENT INFORMATION

1. Reverse Repo/Repo Transactions Qualifying for Netting

Amount	Acct Code
0	5365

2. Total Limited Liquidity Securities

577,127,395	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

2,073,379	6001P
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c. Other Assets

30,955,617	6002C
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1. Split Dollar Collateral Assignment Arrangements

30,955,617	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

33,028,996	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
1,894,065	5408
248,900,000	5409
32,949,678	5411
67,899,678	5412
13,589,000	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	1,168,215,874	5343H	68,240,168	5343A	36,164,200	5342A	5,653,349,779	5341A	0	5340A
2-30 days	0	5343I	57,704,665	5343B	41,667	5342B	18,526,277	5341B	0	5340B
31-90 days	0	5343J	108,520,083	5343C	200,000	5342C	25,835,850	5341C	0	5340C
91-180 days			193,456,630	5343D	0	5342D	25,029,357	5341D	0	5340D
181 days < 1 yr.			488,673,819	5343E	0	5342E	19,441,595	5341E	0	5340E
1-3 years			1,154,791,057	5343F	10,000,000	5342F	105,134,000	5341F	0	5340F
> 3 years			2,968,589,088	5343G	0	5342G	1,215	5341G	0	5340G
TOTALS	1,168,215,874	5343K	5,039,975,510	5343	46,405,867	5342	5,847,318,073	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

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
1,602,034,230	5347A1	0	5347B1	02/24/2021	5347C1
230,000,000	5348A	0	5348B	02/24/2021	5348C
375,000,000	5349A	0	5349B	12/08/2020	5349C
2,523,163,040	5350A	0	5350B	02/24/2021	5350C
0	5351A	0	5351B	N/A	5351C
4,730,197,270	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

3,927,038,531	5353A	46,405,867	5353B	02/28/2021	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
3,927,207,131	5359A	46,405,867	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)	1,064,004,318	5460A	1,070,324,034	5461A	(6,319,716)	5462A	3.290	5463A	3.720	5831A	0.880	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)	301,757,352	5460C	296,580,222	5461C	5,177,130	5462C	6.100	5463C	6.960	5831C	(0.090)	5464C
4. Private Student Loan ABS	375,227	5460D	374,834	5461D	393	5462D	0.890	5463D	1.090	5831D	(0.020)	5464D
5. Auto Loan/Lease ABS	547,252,439	5460E	547,216,527	5461E	35,912	5462E	1.800	5463E	1.800	5831E	1.410	5464E
6. Credit Card ABS	406,545,754	5460F	407,001,485	5461F	(455,731)	5462F	1.730	5463F	1.730	5831F	0.330	5464F
7. Other ABS, Not Listed in Items 3 to 6	127,597,380	5460G	127,642,625	5461G	(45,245)	5462G	0.620	5463G	0.620	5831G	0.350	5464G
8. Corporate Debt Obligations	750,887,701	5460H	753,092,780	5461H	(2,205,079)	5462H	1.180	5463H	1.180	5831H	0.060	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	2,938,247,922	5460K	2,955,057,579	5461K	(16,809,657)	5462K	0.970	5463K	1.300	5831K	0.120	5464K
TOTAL	6,136,668,093	5460	6,157,290,086	5461	(20,621,993)	5462	1.770	5463	2.040	5831	0.370	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)	332,420,585	5500Q	3,324,205,850	5466A	3,148,000,631	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	332,420,585	5500Q	997,261,755	5466B	944,400,189	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	332,420,585	5500Q	3,324,205,850	5466C	3,148,000,631	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	332,420,585	5500Q	1,662,102,925	5466D	1,574,000,315	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	332,420,585	5500Q	1,662,102,925	5466E	1,574,000,315	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	332,420,585	5500Q	1,662,102,925	5466F	1,574,000,315	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	332,420,585	5500Q	1,662,102,925	5466G	1,574,000,315	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	332,420,585	5500Q	3,324,205,850	5466H	3,148,000,631	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	332,420,585	5500Q	3,324,205,850	5466I	3,148,000,631	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	332,420,585	5500Q	3,324,205,850	5466J	3,148,000,631	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	332,420,585	5500Q	332,420,585	5466K	314,800,063	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	1,204,977,419	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	FED RESERVE BANKS	5801B	977,312,502	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	128,009,673	5803D	0	5804D	0	5805D	128,009,673	5807D	0	5809D	0	5811D
5)	Freddie Mac 5021	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)	Bank of America Corporation	5801G	0	5802G	81,248,000	5803G	0	5804G	81,248,000	5805G	0	5807G	0	5809G	0	5811G
8)	Ford Credit Floorplan Master Owner Trust	5801H	0	5802H	80,985,000	5803H	0	5804H	80,985,000	5805H	0	5807H	0	5809H	0	5811H
9)	Fannie Mae KF96	5801I	80,000,000	5802I	0	5803I	0	5804I	0	5805I	0	5807I	0	5809I	0	5811I
10)	Morgan Stanley	5801J	0	5802J	79,913,000	5803J	0	5804J	79,913,000	5805J	0	5807J	0	5809J	0	5811J
11)	American Express Cred Account Master Trust	5801K	0	5802K	79,545,000	5803K	0	5804K	0	5805K	79,545,000	5807K	0	5809K	0	5811K
12)	Discover Card Execution Note Trust	5801L	0	5802L	77,363,000	5803L	0	5804L	0	5805L	77,363,000	5807L	0	5809L	0	5811L
13)	Metropolitan life Global Funding I	5801M	0	5802M	77,149,000	5803M	0	5804M	77,149,000	5805M	0	5807M	0	5809M	0	5811M
14)	Toyota Motor Credit Corp.	5801N	0	5802N	75,655,000	5803N	0	5804N	75,655,000	5805N	0	5807N	0	5809N	0	5811N
15)	Fannie Mae K-F100	5801P	74,000,000	5802P	0	5803P	0	5804P	0	5805P	0	5807P	0	5809P	0	5811P
TOTALS			2,422,356,899	5802	926,664,673	5803	0	5804	477,750,000	5805	448,914,673	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
02/28/2021	5507
362,956,000	5508
5.76%	5509
-14.59%	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
1.760	5360
1.770	5361
0.037	5362
0.520	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
116,323,986	6693
0	5500B
116,323,986	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)

332,400,585	5506A
116,323,986	6693
223,365,281	6062
0	5562
7,288,682	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
332,420,585	5500Q
332,400,585	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
5.84%	6000A
16.31%	5505
16.31%	5506
2.04%	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
6,077,281,470	5544A
5,690,119,660	5544B
5,690,119,660	6061
2,037,605,820	5544C

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

161,900,740	5841
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10. PCC Owned by non-federally insured credit unions

24,519,044	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
116,323,986	6693
198,846,237	6697
82,522,251	6001C

4. MDANA
5. 2% of MDANA

5,690,119,660	5544B
113,802,393	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

5,690,119,660	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	1,168,215,874	5378	978,111,879	5814A	190,103,995	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	46,405,867	5407	0	5814B	46,405,867	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	4,936,785,853	5451	1,221,604,306	5814D	1,575,690,491	5815D	7,582,583	5816D	2,131,908,473	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	101,663,838	5940	47,576,360	5814F	13,769,800	5815F	0	5816F	40,317,678	5817F	0	5818F
7. Derivative Contracts	1,525,819	5436	1,525,819	5814G	0	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,522,250	5472	0	5814H	0	5815H	0	5816H	10,522,250	5817H	0	5818H
9. Accrued Income and Other Assets	30,881,760	5902A	0	5814I	0	5815I	0	5816I	30,881,760	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	6,296,001,261	5813	2,248,818,364	5814	1,825,970,153	5815	7,582,583	5816	2,213,630,161	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	97,470,000	5819A	0.00%	5820A	0	5821A	0	5822A	0	5823A	0	5824A	0	5825A	0	5826A
12. Advised/Revocable Lines of Credit (LOC)	3,927,038,531	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)	4,024,677,131	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)							2,248,818,364	5822J	1,825,970,153	5823J	7,582,583	5824J	2,213,630,161	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	365,194,031	5823L	3,791,292	5824L	2,213,630,161	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															2,582,615,483	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
(110,663)	6050

2. List the net assets attributed to consolidated CUSO activity

13,974,646	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)

6,788,682	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

180	564A
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6. Number of part-time employees

13	564B
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