

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				
1,690,758,878	5378				
76,355,334	5370				
1,488,104,074	5371				
126,299,470	5424A				
0	5425A				
0	5441				
0	5424D				
0	5425D				
0	5374				
0	5375				
0	5376				
0	5424E				
0	5425E				
4,998,683,999	5439				
0	5450A				
0	5450A1				
4,900,205,703	5451				
0	5452				
585,504	5436				
7,399,093	5900				
33,360,539	5437				
0	5426				
5,456,000	5424B				
0	5425B				
51,677,160	6694				
20,980,994	5407				
0	5380				
0	5382				
Member CU	Acct Code	Non-Member CU	Acct Code	Total	Acct Code
0	5384	0	5390	0	6020
13,252,399	5385	0	5391	13,252,399	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
7,728,595	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

10,572,437	5472
6,216,300	5472A
3,639,467	5472B
313,998	5472C
402,672	5472D
0	5472E
0	5472F

5. Goodwill and Intangibles

- a. Goodwill
- b. Intangibles

4,800,479	5901
3,401,412	5474
1,399,067	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

27,215,901	5902
24,402	5473A
3,355,525	5473B
0	5473C
22,363,652	5476
1,472,322	5477

TOTAL ASSETS

6,753,012,688	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
4,377,718	5480
777,623	5481
311,345	5482
0	5483
378,021	5484
5,113,815	5485
10,958,522	5610

SHARES AND EQUITY

14. TOTAL SHARES

6,360,574,226	5903
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Member

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

6,061,866,362	5490A
0	5904
175,870,797	5490B
0	5490H
1,025	5490I
6,237,738,184	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

993,236	5493A
121,842,806	5493B
0	5493C
0	5493D
122,836,042	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
133,223,165	5500H
0	5500C
0	5500D
0	6001H
24,538,569	5500E
332,925	5500F
0	5500G
0	5500I

TOTAL LIABILITIES, SHARES, AND EQUITY

6,753,012,688	5630
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25. **Total Insured Shares (\$250,000 Insurable Limit)**

143,208,158	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
2. Loan Interest Income

Amount	Acct Code
2,424,464	5300
0	5301
118,679	5302
0	5930
527	5306
183,134	5307
0	5309
0	5310
841,811	5311
0	5312
790,713	5313
0	5314
424,829	5315
0	5316
0	5317
64,771	5318
34,323	5100
2,458,787	5105

TOTAL INTEREST INCOME**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

607,591	5323
607,591	5323A
0	5323B
0	5322D
1,851,196	5111

NET INTEREST INCOME**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

1,715,798	5110
0	5120
0	5319
105,541	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
3,328,714	5331
2,157,280	5324
30,487	5325A
379,227	6063
11,945	6064
19,976	5325B
0	6065
89,988	5326C
0	5170
0	5180
0	5190
6,541	5195
633,270	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
22,993	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**

301,753	5205
0	5210
0	5220
301,753	5225
9,492	5230
292,261	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	439,812,982	6101B	439,812,982	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	446,870,994	6102B	446,870,994	6102C	0	6102D
0	6103	0	6103A	1,165,183	6103B	1,165,183	6103C	0	6103D
0	6104	0	6104A	2,239,147	6104B	2,239,147	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	450,275,324	6107B	450,275,324	6107C	0	6107D

4. Small Business Administration (SBA) Securities

0	6107E	0	6107F	1,163,039,276	6107G	1,163,039,276	6107H	0	6107I
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PRIVATELY ISSUED MORTGAGE RELATED ISSUES

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

0	6108	0	6108A	0	6108B	0	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	0	6111B	0	6111C	0	6111D

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
- SUBTOTAL**

0	6112	0	6112A	470,094,095	6112B	470,094,095	6112C	0	6112D
0	6113	0	6113A	301,935,589	6113B	301,935,589	6113C	0	6113D
0	6113E	0	6113G	220,256,833	6113I	220,256,833	6113K	0	6113M
0	6113F	0	6113H	0	6113J	0	6113L	0	6113N
0	6114	0	6114A	0	6114B	0	6114C	0	6114D
0	6115	0	6115A	380,050,113	6115B	380,050,113	6115C	0	6115D
0	6116	0	6116A	159,106	6116B	159,106	6116C	0	6116D
0	6117	0	6117A	248,077,682	6117B	248,077,682	6117C	0	6117D
0	6118	0	6118A	1,620,573,418	6118B	1,620,573,418	6118C	0	6118D

7. Commercial Mortgage Backed Securities (CMBS)

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

0	6119	0	6119A	576,770,043	6119B	576,770,043	6119C	0	6119D
0	6119E	0	6119G	576,770,043	6119I	576,770,043	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
- SUBTOTAL**

0	6121	0	6121A	24,998,813	6121B	24,998,813	6121C	0	6121D
0	6122	0	6122A	624,735,847	6122B	624,735,847	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	649,734,660	6125B	649,734,660	6125C	0	6125D

10. Municipal Securities

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

0	6127	0	5450A	4,900,205,703	6127B	4,900,205,703	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)
01/26/2021	Interest Rate Swap	31,470,000	332,925	10/13/2028	No	Yes - Cash Flow	0	0	0.64750%	SOFR	US Bank NA	0
02/02/2021	Interest Rate Swap	24,000,000	152,445	10/15/2025	No	Yes - Fair Value	0	0	0.31550%	SOFR	US Bank NA	0
02/03/2021	Interest Rate Swap	10,000,000	42,283	11/15/2028	No	Yes - Fair Value	0	0	0.74500%	SOFR	US Bank NA	0
02/18/2021	Interest Rate Swap	27,000,000	57,851	09/15/2025	No	Yes - Fair Value	0	0	0.40250%	SOFR	US Bank NA	0
04/07/2021	Interest Rate Swap	20,000,000	(191,288)	04/15/2026	No	Yes - Fair Value	0	0	0.77400%	FedFunds	US Bank NA	0

DERIVATIVES (CONTINUED)

DERIVATIVES

Effective/ Purchase Date (A6680E - A6680I)	Type of Derivative Contract (A6681E - A6681I)	Notional Value (A6682E - A6682I)	Fair Value Gain/Loss (A6683E - A6683I)	Maturity (A6684E - A6684I)	Amortizing (A6685E - A6685I)	Qualifies for Hedge Accounting (A6686E - A6686I)	Purchase Premium (for cap/floor) (A6687E - A6687I)	Remaining Unamortized Premium (A6688E - A6688I)	Interest Rate Swap - Pay (A6689E - A6689I)	Interest Rate Swap - Receive (A6690E - A6690I)	Counterparty or Clearing House (A6691E - A6691I)	Fair Value of Collateral (A6692E - A6692I)
07/15/2021	Interest Rate Swap	27,000,000	(186,732)	07/17/2028	No	Yes - Fair Value	0	0	0.91250%	FedFunds	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
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		139,470,000	207,484				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

541,820,600	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

2,295,329	6001P
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c. Other Assets

31,065,210	6002C
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1. Split Dollar Collateral Assignment Arrangements

31,065,210	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

33,360,539	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
253,900,000	5409
7,728,595	5411
63,928,595	5412
19,939,000	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	1,690,758,878	5343H	45,871,223	5343A	7,730,994	5342A	6,183,108,986	5341A	0	5340A
2-30 days	0	5343I	38,178,317	5343B	3,250,000	5342B	16,372,676	5341B	0	5340B
31-90 days	0	5343J	8,642,482	5343C	0	5342C	18,178,088	5341C	0	5340C
91-180 days			231,046,352	5343D	0	5342D	15,842,281	5341D	0	5340D
181 days < 1 yr.			471,970,031	5343E	0	5342E	38,307,000	5341E	0	5340E
1-3 years			1,102,020,695	5343F	10,000,000	5342F	86,267,000	5341F	0	5340F
> 3 years			3,100,954,899	5343G	0	5342G	2,498,195	5341G	0	5340G
TOTALS	1,690,758,878	5343K	4,998,683,999	5343	20,980,994	5342	6,360,574,226	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
1,682,096,351	5347A1	0	5347B1	06/23/2021	5347C1
190,000,000	5348A	0	5348B	06/23/2021	5348C
400,000,000	5349A	0	5349B	06/15/2021	5349C
2,346,680,923	5350A	0	5350B	06/23/2021	5350C
0	5351A	0	5351B	N/A	5351C
4,618,777,274	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

5,599,312,448	5353A	20,980,994	5353B	07/31/2021	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
5,599,481,048	5359A	20,980,994	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)	1,022,997,440	5460A	1,027,045,367	5461A	(4,047,927)	5462A	3.110	5463A	3.490	5831A	2.530	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)	383,976,971	5460C	380,050,113	5461C	3,926,858	5462C	6.090	5463C	6.960	5831C	(0.020)	5464C
4. Private Student Loan ABS	159,322	5460D	159,106	5461D	216	5462D	1.260	5463D	1.550	5831D	(0.110)	5464D
5. Auto Loan/Lease ABS	521,009,460	5460E	522,005,690	5461E	(996,230)	5462E	1.700	5463E	1.700	5831E	1.430	5464E
6. Credit Card ABS	469,318,100	5460F	470,280,826	5461F	(962,726)	5462F	1.870	5463F	1.870	5831F	0.740	5464F
7. Other ABS, Not Listed in Items 3 to 6	95,124,816	5460G	95,339,433	5461G	(214,617)	5462G	0.750	5463G	0.750	5831G	0.460	5464G
8. Corporate Debt Obligations	799,382,669	5460H	802,472,909	5461H	(3,090,240)	5462H	2.020	5463H	2.020	5831H	0.140	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	3,322,532,594	5460K	3,341,686,497	5461K	(19,153,903)	5462K	0.730	5463K	1.000	5831K	0.090	5464K
TOTAL	6,614,501,372	5460	6,639,039,941	5461	(24,538,569)	5462	1.720	5463	1.970	5831	0.620	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)	349,209,353	5500Q	3,492,093,530	5466A	3,376,506,344	5467A	1,000%	5468A	50%	5469A
2. Commercial MBS	349,209,353	5500Q	1,047,628,059	5466B	1,012,951,903	5467B	300%	5468B	15%	5469B
3. FFELP Student Loan Asset-Backed Securities (ABS)	349,209,353	5500Q	3,492,093,530	5466C	3,376,506,344	5467C	1,000%	5468C	50%	5469C
4. Private Student Loan ABS	349,209,353	5500Q	1,746,046,765	5466D	1,688,253,172	5467D	500%	5468D	25%	5469D
5. Auto Loan/Lease ABS	349,209,353	5500Q	1,746,046,765	5466E	1,688,253,172	5467E	500%	5468E	25%	5469E
6. Credit Card ABS	349,209,353	5500Q	1,746,046,765	5466F	1,688,253,172	5467F	500%	5468F	25%	5469F
7. Other ABS, Not Listed in Items 3 to 6	349,209,353	5500Q	1,746,046,765	5466G	1,688,253,172	5467G	500%	5468G	25%	5469G
8. Corporate Debt Obligations	349,209,353	5500Q	3,492,093,530	5466H	3,376,506,344	5467H	1,000%	5468H	50%	5469H
9. Municipal Securities	349,209,353	5500Q	3,492,093,530	5466I	3,376,506,344	5467I	1,000%	5468I	50%	5469I
10. Registered Investment Companies	349,209,353	5500Q	3,492,093,530	5466J	3,376,506,344	5467J	1,000%	5468J	50%	5469J
11. All Other Investments Not Listed in Items 1 through 10	349,209,353	5500Q	349,209,353	5466K	337,650,634	5467K	100%	5468K	5%	5469K

INVESTMENT ISSUER CONCENTRATION LIMITS

<i>Obligors and Counterparties:</i>		Acct Code	Investments Exempt Under 704.6(b)	Acct Code	Investments Subject to 704.6(c)	Acct Code	Total Investments Limited to \$5 Million	Acct Code	Total Investments Limited to 25% of Capital	Acct Code	Total Investments Limited to 50% of Capital	Acct Code	Total Investments Limited to 100% of Capital	Acct Code	Total Investments Limited to 200% of Capital	Acct Code
1)	FED RESERVE BANKS	5801A	1,487,854,074	5802A	0	5803A	0	5804A	0	5805A	0	5807A	0	5809A	0	5811A
2)	SBA Investments	5801B	1,144,068,118	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)	American Express Cred Account Master Trust	5801D	0	5802D	132,518,000	5803D	0	5804D	0	5805D	132,518,000	5807D	0	5809D	0	5811D
5)	US Bank National Association	5801E	0	5802E	127,799,470	5803E	0	5804E	0	5805E	127,799,470	5807E	0	5809E	0	5811E
6)	Discover Card Execution Note Trust	5801F	0	5802F	94,363,000	5803F	0	5804F	0	5805F	94,363,000	5807F	0	5809F	0	5811F
7)	Bank of America Corporation	5801G	0	5802G	86,748,000	5803G	0	5804G	86,748,000	5805G	0	5807G	0	5809G	0	5811G
8)	Ford Credit Floorplan Master Owner Trust	5801H	0	5802H	86,485,000	5803H	0	5804H	86,485,000	5805H	0	5807H	0	5809H	0	5811H
9)	The Charles Schwab Corporations	5801I	0	5802I	85,000,000	5803I	0	5804I	85,000,000	5805I	0	5807I	0	5809I	0	5811I
10)	JPMorgan Chase & Co.	5801J	0	5802J	83,618,000	5803J	0	5804J	83,618,000	5805J	0	5807J	0	5809J	0	5811J
11)	Nissan Master Owner Trust	5801K	0	5802K	82,800,000	5803K	0	5804K	82,800,000	5805K	0	5807K	0	5809K	0	5811K
12)	Metropolitan Life Global Funding I	5801L	0	5802L	82,149,000	5803L	0	5804L	82,149,000	5805L	0	5807L	0	5809L	0	5811L
13)	Morgan Stanley	5801M	0	5802M	79,913,000	5803M	0	5804M	79,913,000	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)	Freddie Mac K-F100	5801P	73,962,302	5802P	0	5803P	0	5804P	0	5805P	0	5807P	0	5809P	0	5811P
TOTALS			2,705,884,494	5802	1,181,045,470	5803	0	5804	662,368,000	5805	518,677,470	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
07/31/2021	5507
383,461,000	5508
5.67%	5509
-11.15%	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
1.719	5360
1.720	5361
0.028	5362
0.450	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
133,223,165	6693
0	5500B
133,223,165	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)

349,189,353	5506A
133,223,165	6693
223,365,281	6062
0	5562
7,399,093	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
349,209,353	5500Q
349,189,353	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
5.77%	6000A
15.54%	5505
15.54%	5506
2.20%	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
6,528,956,694	5544A
6,050,850,651	5544B
6,050,850,651	6061
2,247,002,723	5544C

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

4,729,270	5841
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10. PCC Owned by non-federally insured credit unions

25,074,750	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
133,223,165	6693
198,290,531	6697
65,067,366	6001C

4. MDANA
5. 2% of MDANA

6,050,850,651	5544B
121,017,013	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

6,050,850,651	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	1,690,758,878	5378	1,488,247,517	5814A	202,511,361	5815A	0	5816A	0	5817A	0	5818A
2. Loans (Net)	20,980,994	5407	0	5814B	20,980,994	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	4,900,205,703	5451	1,163,039,277	5814D	1,466,858,348	5815D	0	5816D	2,270,308,078	5817D	0	5818D
5. Total Securities in Trading Portfolio	0	5452	0	5814E	0	5815E	0	5816E	0	5817E	0	5818E
6. Other Investments	97,892,792	5940	45,347,360	5814F	11,785,800	5815F	0	5816F	40,759,632	5817F	0	5818F
7. Derivative Contracts	585,504	5436	0	5814G	585,504	5815G	0	5816G	0	5817G	0	5818G
8. Fixed Assets (Net)	10,572,437	5472	0	5814H	0	5815H	0	5816H	10,572,437	5817H	0	5818H
9. Accrued Income and Other Assets	32,016,380	5902A	0	5814I	0	5815I	0	5816I	32,016,380	5817I	0	5818I
10. Total Balance Sheet Items (1 - 9)	6,753,012,688	5813	2,696,634,154	5814	1,702,722,007	5815	0	5816	2,353,656,527	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	139,470,000	5819A	0.50%	5820A	697,350	5821A	0	5822A	697,350	5823A	0	5824A	0	5825A	0	5826A
12. Advised/Revocable Lines of Credit (LOC)	5,599,312,448	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)	5,738,951,048	5819			697,350	5821	0	5822	697,350	5823	0	5824	0	5825	0	5826
20. Total Balance Sheet and Off-Balance Sheet items by Risk Category (10 - 18)							2,696,634,154	5822J	1,703,419,357	5823J	0	5824J	2,353,656,527	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	340,683,871	5823L	0	5824L	2,353,656,527	5825L	0	5826L
23. Total Risk-Weights Assets (sum 21C, D, E, & F)															2,694,340,398	5829

CUSO AND MISCELLANEOUS

CREDIT UNION SERVICE ORGANIZATIONS (CUSO)

1. List the net income attributed to consolidated CUSO activity

Amount	Acct Code
94,140	6050

2. List the net assets attributed to consolidated CUSO activity

15,549,162	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)

6,899,093	6055
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MISCELLANEOUS

1. Number of credit union members

Value	Acct Code
701	5546

2. Number of non-credit union members

42	6000J
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3. Number of all current members

743	5545
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4. Does the corporate share expenses with an affiliated group

No	5549
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5. Number of full-time employees or full-time equivalents

178	564A
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6. Number of part-time employees

12	564B
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