



**Federal Home Loan Banks
Selected Financial Highlights**

The following table presents selected data from the FHLBanks' Combined Financial Reports and is updated following the publication of the Combined Financial Report. The FHLBanks' Combined Financial Reports can be accessed on the Office of Finance web site, at: <http://www.fhlb-of.com>.

| <i>(dollars in millions)</i> | September 30, 2023 | | December 31, | | | |
|---|---|--------------|-------------------------|------------|--------------|--|
| | (Unaudited) | 2022 | 2021 | 2020 | 2019 | |
| Advances | \$ 826,945 | \$ 819,121 | \$ 351,278 | \$ 422,639 | \$ 641,519 | |
| Mortgage loans held for portfolio | \$ 59,783 | \$ 56,048 | \$ 55,497 | \$ 62,842 | \$ 72,492 | |
| Investments (1) | \$ 412,306 | \$ 363,812 | \$ 308,471 | \$ 305,865 | \$ 374,995 | |
| Total assets | \$ 1,309,489 | \$ 1,247,247 | \$ 723,238 | \$ 820,740 | \$ 1,099,113 | |
| Advances + Mortgage loans held for portfolio (% of Total assets) | 68 % | 70 % | 56 % | 59 % | 65 % | |
| Consolidated obligations | \$ 1,211,502 | \$ 1,161,430 | \$ 651,921 | \$ 748,518 | \$ 1,026,196 | |
| Total GAAP capital | \$ 71,377 | \$ 67,807 | \$ 49,122 | \$ 50,180 | \$ 55,427 | |
| Combined regulatory capital (2) | \$ 73,813 | \$ 69,268 | \$ 48,223 | \$ 50,168 | \$ 56,461 | |
| | Nine Months Ended September 30, 2023 | | Year Ended December 31, | | | |
| | (Unaudited) | 2022 | 2021 | 2020 | 2019 | |
| Net Income | \$ 5,084 | \$ 3,166 | \$ 1,771 | \$ 2,791 | \$ 3,190 | |

- (1) Investments consist of interest-bearing deposits, securities purchased under agreements to resell, federal funds sold, trading securities, available-for-sale securities, and held-to-maturity securities.
- (2) Based on FHFA rules and regulations, regulatory capital requirements apply to individual FHLBanks, and there are no minimum regulatory capital requirements at a combined level. The combined regulatory capital amounts are for analysis only. Combined regulatory capital is the sum of permanent capital, defined as Class B stock and retained earnings, Class A stock, any general loss allowance, if consistent with GAAP and not established for specific assets, and other amounts from sources determined by FHFA as available to absorb losses.

This data has been prepared for informational purposes only.