



Federal Home Loan Bank of New York Capital Plan

Mortgage-related Assets Information

Effective as of: December 31, 2021

| <u>Asset Description*</u> | <u>FDIC Call Report Location</u> | |
|--|---|---------------------|
| Residential Mortgage Pass-Through Securities: | | |
| GNMA Guaranteed / FNMA, FHLMC | | |
| or GNMA Guaranteed [†] | RC-B 4.a.1. | Column A + Column C |
| FNMA or FHLMC Issued / Other [†] | RC-B 4.a.2. | Column A + Column C |
| Other [†] | RC-B 4.a.3. | Column A + Column C |
| Other Residential Mortgage-Backed Securities: | | |
| GSE Issued or Guaranteed | RC-B 4.b.1. | Column A + Column C |
| Collateralized GSE Issued or Guaranteed | RC-B 4.b.2. | Column A + Column C |
| All Other | RC-B 4.b.3. | Column A + Column C |
| Real Estate Loans (Domestic Offices): | | |
| Revolving Open-End 1-4 Family Residential | RC-C 1.c.1. | Column B |
| First Lien Closed-End 1-4 Family Residential | RC-C 1.c.2.a. | Column B |
| Junior Lien Closed-End 1-4 Family Residential | RC-C 1.c.2.b. | Column B |
| Multifamily (5 or more) Residential | RC-C 1.d. | Column B |
| Owner Occupied Nonfarm Nonresidential | RC-C 1.e.1. | Column B |
| Other Nonfarm Nonresidential | RC-C 1.e.2. | Column B |

| <u>Asset Description</u> | <u>NCUA Call Report Location</u> |
|--|---|
| Real Estate Loans: | |
| First Mortgage Real Estate Loans/Lines of Credit | Acct Code: 703 |
| Other Real Estate Loans/Lines of Credit | Acct Code: 386 |
| Mortgage-Backed Securities: | |
| Mortgage Pass-Through Securities | Acct Code: 742C2 + 981 - 733 |
| CMOs/REMICs | Acct Code: 733 |

Other Types of Institutions - Please note:

Members not filing a financial report as listed above will be required to file with the FHLBNY an annual, year-end information statement regarding holdings of Mortgage-related Assets using the FDIC Call Report definitions.

** If during the membership application process an applicant requests that alternate information sources or Call Report line items evidencing mortgage related assets be utilized to meet membership regulation requirements, the FHLBNY will evaluate the request. If approved by the FHLBNY, such alternate information source or Call Report line items for mortgage related assets will be utilized for the initial and annual Membership Stock calculation.*

[†] Line item reference may vary based on the Call Report version.