

Federal Home Loan Bank of New York

Period : 3/1/2023 to 3/1/2024

Callable Advance

Structured Advance Pre-Transaction Disclosure

| | | Approximate Change in Market Value of Advance, given parallel yield curve shifts Please note asymmetrical rate shifts due to low rate levels in base case market environment | | | | | | | ** |
|-----------------------------------|---------------------------------|---|----------|----------|------|----------|----------|----------|----|
| Call-able Advance Structure | Member Owns Option to Cancel | -300 bps | -200 bps | -100 bps | unch | +100 bps | +200 bps | +300 bps | |
| 3NC1y | Multi - Callable | -3.2% | -2.2% | -1.2% | 0.0% | 1.5% | 3.3% | 5.3% | |
| 5NC1y | Multi - Callable | -3.3% | -2.3% | -1.3% | 0.0% | 1.7% | 4.0% | 6.9% | |
| 5NC2y | Multi - Callable | -6.3% | -4.3% | -2.2% | 0.0% | 2.5% | 5.4% | 8.5% | |
| 5NC3y | Multi - Callable | -9.3% | -6.2% | -3.1% | 0.0% | 3.3% | 6.6% | 10.1% | |
| 7NC1y | Multi - Callable | -3.4% | -2.4% | -1.3% | 0.0% | 1.9% | 4.7% | 8.2% | |
| 7NC2y | Multi - Callable | -6.5% | -4.4% | -2.4% | 0.0% | 2.8% | 6.2% | 10.1% | |
| 7NC3y | Multi - Callable | -9.6% | -6.5% | -3.4% | 0.0% | 3.7% | 7.7% | 11.9% | |
| 10NC1y | Multi - Callable | -3.4% | -2.4% | -1.3% | 0.0% | 2.2% | 5.5% | 9.8% | |
| 10NC2y | Multi - Callable | -6.6% | -4.6% | -2.5% | 0.0% | 3.2% | 7.2% | 12.0% | |
| 10NC3y | Multi - Callable | -10.0% | -6.9% | -3.6% | 0.0% | 4.2% | 8.9% | 14.1% | |
| 10NC5y | Multi - Callable | -16.2% | -10.9% | -5.5% | 0.0% | 5.7% | 11.4% | 17.1% | |
| 3NC1y | 1 time - Callable | -3.1% | -2.1% | -1.1% | 0.0% | 1.4% | 3.2% | 5.4% | |
| 5NC1y | 1 time - Callable | -3.1% | -2.1% | -1.1% | 0.0% | 1.5% | 3.8% | 6.9% | |
| 5NC2y | 1 time - Callable | -6.2% | -4.2% | -2.2% | 0.0% | 2.5% | 5.3% | 8.5% | |
| 5NC3y | 1 time - Callable | -9.2% | -6.2% | -3.1% | 0.0% | 3.2% | 6.6% | 10.1% | |
| 7NC1y | 1 time - Callable | -3.1% | -2.1% | -1.1% | 0.0% | 1.6% | 4.3% | 8.2% | |
| 7NC2y | 1 time - Callable | -6.3% | -4.3% | -2.3% | 0.0% | 2.7% | 6.1% | 10.0% | |
| 7NC3y | 1 time - Callable | -9.5% | -6.5% | -3.3% | 0.0% | 3.6% | 7.7% | 11.9% | |
| 10NC1y | 1 time - Callable | -3.1% | -2.1% | -1.1% | 0.0% | 1.7% | 4.9% | 9.8% | |
| 10NC2y | 1 time - Callable | -6.4% | -4.4% | -2.3% | 0.0% | 3.0% | 7.0% | 11.9% | |
| 10NC3y | 1 time - Callable | -9.8% | -6.7% | -3.5% | 0.0% | 4.1% | 8.9% | 14.2% | |
| 10NC5y | 1 time - Callable | -16.1% | -10.8% | -5.5% | 0.0% | 5.6% | 11.4% | 17.1% | |

Period : 3/1/2023 to 3/1/2024

Putable Advance

Structured Advance Pre-Transaction Disclosure

| | | Approximate Change in Market Value of Advance, given parallel yield curve shifts Please note asymmetrical rate shifts due to low rate levels in base case market environment | | | | | | | ** |
|---------------------------------|-------------------------------|---|----------|----------|------|----------|----------|----------|----|
| Putable Advance Structure | FHLB Owns Option to Cancel | -300 bps | -200 bps | -100 bps | unch | +100 bps | +200 bps | +300 bps | |
| 2NP1 | Multi - Putable | -5.4% | -3.4% | -1.6% | 0.0% | 1.3% | 2.4% | 3.4% | |
| 3NP1 | Multi - Putable | -7.7% | -4.8% | -2.2% | 0.0% | 1.6% | 2.9% | 3.9% | |
| 3NP2 | Multi - Putable | -8.3% | -5.4% | -2.6% | 0.0% | 2.3% | 4.4% | 6.3% | |
| 5NP1 | Multi - Putable | -12.0% | -7.2% | -3.1% | 0.0% | 2.1% | 3.4% | 4.4% | |
| 5NP2 | Multi - Putable | -12.9% | -8.0% | -3.7% | 0.0% | 3.0% | 5.4% | 7.5% | |
| 5NP3 | Multi - Putable | -13.4% | -8.5% | -4.0% | 0.0% | 3.5% | 6.6% | 9.4% | |
| 7NP1 | Multi - Putable | -15.8% | -9.2% | -3.9% | 0.0% | 2.4% | 3.8% | 4.8% | |
| 7NP2 | Multi - Putable | -16.9% | -10.2% | -4.6% | 0.0% | 3.5% | 6.1% | 8.1% | |
| 7NP3 | Multi - Putable | -17.6% | -10.8% | -5.0% | 0.0% | 4.1% | 7.5% | 10.4% | |
| 7NP4 | Multi - Putable | -18.2% | -11.4% | -5.3% | 0.0% | 4.6% | 8.6% | 12.2% | |
| 7NP5 | Multi - Putable | -18.9% | -11.9% | -5.6% | 0.0% | 5.1% | 9.6% | 13.7% | |
| 10NP1 | Multi - Putable | -21.0% | -11.9% | -4.8% | 0.0% | 2.7% | 4.1% | 5.1% | |
| 10NP2 | Multi - Putable | -22.4% | -13.1% | -5.6% | 0.0% | 4.0% | 6.7% | 8.7% | |
| 10NP3 | Multi - Putable | -23.3% | -13.9% | -6.1% | 0.0% | 4.7% | 8.3% | 11.2% | |
| 10NP4 | Multi - Putable | -24.1% | -14.6% | -6.6% | 0.0% | 5.3% | 9.7% | 13.3% | |
| 10NP5 | Multi - Putable | -24.9% | -15.2% | -7.0% | 0.0% | 5.8% | 10.8% | 15.1% | |
| 2NP1 | 1 time - Putable | -5.4% | -3.4% | -1.6% | 0.0% | 1.3% | 2.4% | 3.3% | |
| 3NP1 | 1 time - Putable | -7.8% | -4.9% | -2.2% | 0.0% | 1.6% | 2.8% | 3.8% | |
| 3NP2 | 1 time - Putable | -8.3% | -5.4% | -2.6% | 0.0% | 2.3% | 4.4% | 6.3% | |
| 5NP1 | 1 time - Putable | -12.5% | -7.6% | -3.3% | 0.0% | 2.1% | 3.4% | 4.3% | |
| 5NP2 | 1 time - Putable | -13.1% | -8.1% | -3.7% | 0.0% | 3.0% | 5.4% | 7.4% | |
| 5NP3 | 1 time - Putable | -13.5% | -8.5% | -4.0% | 0.0% | 3.5% | 6.6% | 9.4% | |
| 7NP1 | 1 time - Putable | -16.9% | -10.0% | -4.1% | 0.0% | 2.3% | 3.6% | 4.6% | |
| 7NP2 | 1 time - Putable | -17.5% | -10.6% | -4.7% | 0.0% | 3.5% | 6.0% | 8.0% | |
| 7NP3 | 1 time - Putable | -17.8% | -11.0% | -5.0% | 0.0% | 4.1% | 7.4% | 10.3% | |
| 7NP4 | 1 time - Putable | -18.3% | -11.4% | -5.3% | 0.0% | 4.6% | 8.6% | 12.1% | |
| 7NP5 | 1 time - Putable | -18.9% | -11.9% | -5.6% | 0.0% | 5.1% | 9.6% | 13.7% | |
| 10NP1 | 1 time - Putable | -23.5% | -13.4% | -5.2% | 0.0% | 2.6% | 3.8% | 4.8% | |
| 10NP2 | 1 time - Putable | -23.8% | -13.9% | -5.9% | 0.0% | 3.9% | 6.5% | 8.4% | |
| 10NP3 | 1 time - Putable | -24.1% | -14.3% | -6.2% | 0.0% | 4.7% | 8.2% | 11.0% | |
| 10NP4 | 1 time - Putable | -24.5% | -14.8% | -6.6% | 0.0% | 5.3% | 9.6% | 13.2% | |
| 10NP5 | 1 time - Putable | -25.1% | -15.3% | -7.0% | 0.0% | 5.8% | 10.7% | 15.0% | |

Disclaimer

This analysis was prepared for general information only. The information is based on sources we believe to be reliable but FHLBNY does not guarantee its accuracy. The analysis is based on model output, which by its nature is limited in scope. There is no guarantee that any conclusions or output derived from the analysis will be realized. Members should perform their own due diligence before engaging in any financial transaction.