

Federal Home Loan Bank of New York

Period : 3/19/2018 to 9/19/2018

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	-30 bps	-25 bps	-10 bps	unch	+100 bps	+200 bps	+300 bps
3NC1y	Multi - Callable	-0.5%	-0.4%	-0.2%	0.0%	2.3%	4.9%	7.5%
5NC1y	Multi - Callable	-0.6%	-0.6%	-0.2%	0.0%	3.0%	6.8%	10.7%
5NC2y	Multi - Callable	-0.9%	-0.8%	-0.3%	0.0%	3.4%	7.3%	11.3%
5NC3y	Multi - Callable	-1.1%	-0.9%	-0.4%	0.0%	3.8%	7.8%	11.8%
7NC1y	Multi - Callable	-0.7%	-0.6%	-0.3%	0.0%	3.5%	8.2%	13.2%
7NC2y	Multi - Callable	-1.0%	-0.9%	-0.4%	0.0%	4.1%	8.9%	14.0%
7NC3y	Multi - Callable	-1.3%	-1.1%	-0.4%	0.0%	4.6%	9.6%	14.6%
10NC1y	Multi - Callable	-0.9%	-0.7%	-0.3%	0.0%	4.2%	9.9%	16.1%
10NC2y	Multi - Callable	-1.2%	-1.0%	-0.4%	0.0%	4.9%	10.8%	17.0%
10NC3y	Multi - Callable	-1.5%	-1.2%	-0.5%	0.0%	5.5%	11.6%	17.9%
10NC5y	Multi - Callable	-1.9%	-1.6%	-0.6%	0.0%	6.5%	13.1%	19.5%
3NC1y	1 time - Callable	-0.5%	-0.4%	-0.2%	0.0%	2.3%	5.0%	7.7%
5NC1y	1 time - Callable	-0.6%	-0.5%	-0.2%	0.0%	3.2%	7.4%	11.5%
5NC2y	1 time - Callable	-0.9%	-0.8%	-0.3%	0.0%	3.5%	7.5%	11.6%
5NC3y	1 time - Callable	-1.1%	-0.9%	-0.4%	0.0%	3.9%	7.9%	11.9%
7NC1y	1 time - Callable	-0.7%	-0.6%	-0.3%	0.0%	3.9%	9.3%	14.7%
7NC2y	1 time - Callable	-1.0%	-0.9%	-0.4%	0.0%	4.3%	9.4%	14.7%
7NC3y	1 time - Callable	-1.3%	-1.1%	-0.4%	0.0%	4.6%	9.8%	14.9%
10NC1y	1 time - Callable	-0.8%	-0.7%	-0.3%	0.0%	4.8%	11.8%	18.7%
10NC2y	1 time - Callable	-1.2%	-1.0%	-0.4%	0.0%	5.2%	11.7%	18.5%
10NC3y	1 time - Callable	-1.4%	-1.2%	-0.5%	0.0%	5.6%	12.1%	18.7%
10NC5y	1 time - Callable	-1.9%	-1.6%	-0.6%	0.0%	6.5%	13.2%	19.7%

Period : 3/19/2018 to 9/19/2018

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	-30 bps	-25 bps	-10 bps	unch	+100 bps	+200 bps	+300 bps	
2NP1	Multi - Putable	-0.4%	-0.3%	-0.1%	0.0%	1.1%	2.0%	3.0%	
3NP1	Multi - Putable	-0.5%	-0.4%	-0.1%	0.0%	1.1%	2.1%	3.1%	
3NP2	Multi - Putable	-0.7%	-0.6%	-0.2%	0.0%	2.1%	4.0%	5.8%	
5NP1	Multi - Putable	-0.6%	-0.5%	-0.2%	0.0%	1.3%	2.3%	3.3%	
5NP2	Multi - Putable	-0.9%	-0.7%	-0.3%	0.0%	2.4%	4.4%	6.2%	
5NP3	Multi - Putable	-1.1%	-0.9%	-0.4%	0.0%	3.3%	6.1%	8.8%	
7NP1	Multi - Putable	-0.7%	-0.6%	-0.2%	0.0%	1.5%	2.5%	3.4%	
7NP2	Multi - Putable	-1.0%	-0.8%	-0.3%	0.0%	2.7%	4.7%	6.5%	
7NP3	Multi - Putable	-1.3%	-1.0%	-0.4%	0.0%	3.6%	6.6%	9.3%	
7NP4	Multi - Putable	-1.5%	-1.2%	-0.5%	0.0%	4.4%	8.2%	11.6%	
7NP5	Multi - Putable	-1.6%	-1.4%	-0.5%	0.0%	5.0%	9.5%	13.6%	
10NP1	Multi - Putable	-0.8%	-0.6%	-0.2%	0.0%	1.6%	2.6%	3.6%	
10NP2	Multi - Putable	-1.2%	-1.0%	-0.4%	0.0%	2.9%	5.0%	6.8%	
10NP3	Multi - Putable	-1.4%	-1.2%	-0.5%	0.0%	4.0%	7.0%	9.7%	
10NP4	Multi - Putable	-1.7%	-1.4%	-0.6%	0.0%	4.8%	8.8%	12.3%	
10NP5	Multi - Putable	-1.9%	-1.6%	-0.6%	0.0%	5.6%	10.3%	14.5%	
2NP1	1 time - Putable	-0.4%	-0.3%	-0.1%	0.0%	1.1%	2.0%	3.0%	
3NP1	1 time - Putable	-0.5%	-0.4%	-0.1%	0.0%	1.1%	2.1%	3.0%	
3NP2	1 time - Putable	-0.7%	-0.6%	-0.2%	0.0%	2.1%	4.0%	5.8%	
5NP1	1 time - Putable	-0.6%	-0.4%	-0.2%	0.0%	1.2%	2.1%	3.1%	
5NP2	1 time - Putable	-0.9%	-0.7%	-0.3%	0.0%	2.3%	4.3%	6.1%	
5NP3	1 time - Putable	-1.1%	-0.9%	-0.4%	0.0%	3.2%	6.1%	8.7%	
7NP1	1 time - Putable	-0.6%	-0.5%	-0.2%	0.0%	1.2%	2.2%	3.1%	
7NP2	1 time - Putable	-1.0%	-0.8%	-0.3%	0.0%	2.5%	4.5%	6.3%	
7NP3	1 time - Putable	-1.2%	-1.0%	-0.4%	0.0%	3.5%	6.4%	9.1%	
7NP4	1 time - Putable	-1.5%	-1.2%	-0.5%	0.0%	4.3%	8.1%	11.5%	
7NP5	1 time - Putable	-1.6%	-1.4%	-0.5%	0.0%	5.0%	9.5%	13.6%	
10NP1	1 time - Putable	-0.7%	-0.5%	-0.2%	0.0%	1.3%	2.2%	3.2%	
10NP2	1 time - Putable	-1.1%	-0.9%	-0.4%	0.0%	2.6%	4.6%	6.4%	
10NP3	1 time - Putable	-1.4%	-1.2%	-0.5%	0.0%	3.8%	6.7%	9.4%	
10NP4	1 time - Putable	-1.7%	-1.4%	-0.5%	0.0%	4.7%	8.6%	12.0%	
10NP5	1 time - Putable	-1.9%	-1.6%	-0.6%	0.0%	5.5%	10.1%	14.3%	

Disclaimer

This analysis was prepared for general information only. The information is based on sources we believe to be reliable but FHLB NY 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.