

Federal Home Loan Bank of New York

Period : 3/15/2012 to 5/15/2012

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	+0 bps	+100 bps	+200 bps	+300 bps
3NC1y	Multi - Callable	-0.6%	-0.5%	-0.2%	0.0%	2.5%	5.3%	8.0%
5NC1y	Multi - Callable	-0.9%	-0.7%	-0.3%	0.0%	3.8%	8.0%	12.1%
5NC2y	Multi - Callable	-1.2%	-1.0%	-0.4%	0.0%	4.2%	8.5%	12.7%
5NC3y	Multi - Callable	-1.3%	-1.1%	-0.4%	0.0%	4.5%	8.9%	13.1%
7NC1y	Multi - Callable	-1.1%	-0.9%	-0.4%	0.0%	4.7%	10.0%	15.3%
7NC2y	Multi - Callable	-1.5%	-1.3%	-0.5%	0.0%	5.4%	10.9%	16.3%
7NC3y	Multi - Callable	-1.7%	-1.4%	-0.6%	0.0%	5.8%	11.5%	16.9%
10NC1y	Multi - Callable	-1.3%	-1.1%	-0.5%	0.0%	5.7%	12.3%	18.8%
10NC2y	Multi - Callable	-1.8%	-1.5%	-0.6%	0.0%	6.7%	13.6%	20.3%
10NC3y	Multi - Callable	-2.1%	-1.8%	-0.7%	0.0%	7.3%	14.4%	21.2%
10NC5y	Multi - Callable	-2.4%	-2.0%	-0.8%	0.0%	7.9%	15.4%	22.3%
3NC1y	1 time - Callable	-0.6%	-0.5%	-0.2%	0.0%	2.6%	5.3%	8.0%
5NC1y	1 time - Callable	-0.8%	-0.7%	-0.3%	0.0%	3.8%	8.1%	12.3%
5NC2y	1 time - Callable	-1.2%	-1.0%	-0.4%	0.0%	4.2%	8.6%	12.8%
5NC3y	1 time - Callable	-1.3%	-1.1%	-0.5%	0.0%	4.5%	8.9%	13.1%
7NC1y	1 time - Callable	-1.1%	-0.9%	-0.4%	0.0%	4.7%	10.3%	15.7%
7NC2y	1 time - Callable	-1.5%	-1.3%	-0.5%	0.0%	5.4%	11.0%	16.4%
7NC3y	1 time - Callable	-1.7%	-1.4%	-0.6%	0.0%	5.8%	11.5%	17.0%
10NC1y	1 time - Callable	-1.3%	-1.1%	-0.5%	0.0%	5.8%	12.7%	19.7%
10NC2y	1 time - Callable	-1.8%	-1.5%	-0.6%	0.0%	6.7%	13.8%	20.6%
10NC3y	1 time - Callable	-2.1%	-1.8%	-0.7%	0.0%	7.3%	14.6%	21.4%
10NC5y	1 time - Callable	-2.4%	-2.0%	-0.8%	0.0%	8.0%	15.5%	22.4%

Period : 3/15/2012 to 5/15/2012

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	+0 bps	+100 bps	+200 bps	+300 bps	
2NP3m	Multi - Putable	-0.3%	-0.2%	-0.1%	0.0%	0.3%	0.6%	0.8%	
2NP6m	Multi - Putable	-0.3%	-0.2%	-0.1%	0.0%	0.6%	1.1%	1.6%	
2NP1	Multi - Putable	-0.4%	-0.3%	-0.1%	0.0%	1.1%	2.0%	3.0%	
3NP3m	Multi - Putable	-0.3%	-0.2%	-0.1%	0.0%	0.3%	0.6%	0.8%	
3NP6m	Multi - Putable	-0.3%	-0.3%	-0.1%	0.0%	0.6%	1.1%	1.6%	
3NP1	Multi - Putable	-0.4%	-0.4%	-0.1%	0.0%	1.1%	2.1%	3.0%	
3NP2	Multi - Putable	-0.7%	-0.5%	-0.2%	0.0%	2.0%	4.0%	5.8%	
5NP3m	Multi - Putable	-0.3%	-0.3%	-0.1%	0.0%	0.3%	0.6%	0.8%	
5NP6m	Multi - Putable	-0.4%	-0.3%	-0.1%	0.0%	0.6%	1.1%	1.6%	
5NP1	Multi - Putable	-0.4%	-0.4%	-0.1%	0.0%	1.1%	2.1%	3.0%	
5NP2	Multi - Putable	-0.7%	-0.6%	-0.2%	0.0%	2.0%	4.0%	5.8%	
5NP3	Multi - Putable	-0.9%	-0.8%	-0.3%	0.0%	3.0%	5.8%	8.5%	
7NP3m	Multi - Putable	-0.3%	-0.3%	-0.1%	0.0%	0.3%	0.6%	0.8%	
7NP6m	Multi - Putable	-0.4%	-0.3%	-0.1%	0.0%	0.6%	1.1%	1.6%	
7NP1	Multi - Putable	-0.4%	-0.4%	-0.1%	0.0%	1.1%	2.0%	3.0%	
7NP2	Multi - Putable	-0.7%	-0.6%	-0.2%	0.0%	2.0%	4.0%	5.8%	
7NP3	Multi - Putable	-0.9%	-0.8%	-0.3%	0.0%	3.0%	5.8%	8.5%	
7NP4	Multi - Putable	-1.2%	-1.0%	-0.4%	0.0%	3.9%	7.7%	11.2%	
7NP5	Multi - Putable	-1.5%	-1.3%	-0.5%	0.0%	4.8%	9.4%	13.6%	
10NP3m	Multi - Putable	-0.3%	-0.3%	-0.1%	0.0%	0.3%	0.6%	0.8%	
10NP6m	Multi - Putable	-0.4%	-0.3%	-0.1%	0.0%	0.6%	1.1%	1.6%	
10NP1	Multi - Putable	-0.4%	-0.4%	-0.1%	0.0%	1.1%	2.0%	3.0%	
10NP2	Multi - Putable	-0.7%	-0.6%	-0.2%	0.0%	2.0%	4.0%	5.8%	
10NP3	Multi - Putable	-1.0%	-0.8%	-0.3%	0.0%	3.0%	5.8%	8.6%	
10NP4	Multi - Putable	-1.3%	-1.0%	-0.4%	0.0%	4.0%	7.7%	11.2%	
10NP5	Multi - Putable	-1.6%	-1.3%	-0.5%	0.0%	4.9%	9.5%	13.7%	
2NP3m	1 time - Putable	-0.4%	-0.3%	-0.1%	0.0%	0.3%	0.5%	0.8%	
2NP6m	1 time - Putable	-0.3%	-0.3%	-0.1%	0.0%	0.6%	1.1%	1.6%	
2NP1	1 time - Putable	-0.4%	-0.3%	-0.1%	0.0%	1.0%	2.0%	3.0%	
3NP3m	1 time - Putable	-0.3%	-0.2%	-0.1%	0.0%	0.3%	0.5%	0.8%	
3NP6m	1 time - Putable	-0.3%	-0.2%	-0.1%	0.0%	0.5%	1.0%	1.5%	
3NP1	1 time - Putable	-0.4%	-0.3%	-0.1%	0.0%	1.0%	2.0%	3.0%	
3NP2	1 time - Putable	-0.6%	-0.5%	-0.2%	0.0%	2.0%	3.9%	5.8%	
5NP3m	1 time - Putable	-0.1%	-0.1%	0.0%	0.0%	0.3%	0.5%	0.8%	
5NP6m	1 time - Putable	-0.2%	-0.1%	-0.1%	0.0%	0.5%	1.0%	1.5%	
5NP1	1 time - Putable	-0.3%	-0.3%	-0.1%	0.0%	1.0%	2.0%	2.9%	
5NP2	1 time - Putable	-0.6%	-0.5%	-0.2%	0.0%	2.0%	3.9%	5.8%	
5NP3	1 time - Putable	-0.9%	-0.8%	-0.3%	0.0%	3.0%	5.8%	8.5%	
7NP3m	1 time - Putable	-0.1%	-0.1%	0.0%	0.0%	0.3%	0.5%	0.8%	
7NP6m	1 time - Putable	-0.2%	-0.1%	-0.1%	0.0%	0.5%	1.0%	1.5%	
7NP1	1 time - Putable	-0.3%	-0.3%	-0.1%	0.0%	1.0%	2.0%	2.9%	
7NP2	1 time - Putable	-0.6%	-0.5%	-0.2%	0.0%	2.0%	3.9%	5.8%	
7NP3	1 time - Putable	-0.9%	-0.8%	-0.3%	0.0%	3.0%	5.8%	8.5%	
7NP4	1 time - Putable	-1.2%	-1.0%	-0.4%	0.0%	3.9%	7.6%	11.1%	
7NP5	1 time - Putable	-1.5%	-1.3%	-0.5%	0.0%	4.8%	9.4%	13.6%	
10NP3m	1 time - Putable	-0.1%	-0.1%	0.0%	0.0%	0.3%	0.5%	0.8%	
10NP6m	1 time - Putable	-0.2%	-0.1%	-0.1%	0.0%	0.5%	1.0%	1.5%	
10NP1	1 time - Putable	-0.3%	-0.3%	-0.1%	0.0%	1.0%	2.0%	2.9%	
10NP2	1 time - Putable	-0.6%	-0.5%	-0.2%	0.0%	2.0%	3.9%	5.7%	
10NP3	1 time - Putable	-0.9%	-0.8%	-0.3%	0.0%	2.9%	5.8%	8.5%	
10NP4	1 time - Putable	-1.2%	-1.0%	-0.4%	0.0%	3.9%	7.6%	11.1%	
10NP5	1 time - Putable	-1.5%	-1.3%	-0.5%	0.0%	4.9%	9.4%	13.7%	

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