

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from August 27, 2015 to September 11, 2015.

The Desk's tentative FedTrade operation schedule is associated with reinvestment purchases of agency MBS as announced by the Federal Open Market Committee. The schedule is subject to change if warranted.

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 8/27/2015 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$275 million |
| | | | FGLMC 3.5 | \$575 million |
| | | | FNCL 3.0 | \$375 million |
| | | | FNCL 3.5 | \$800 million |
| 8/28/2015 | 9:00 AM - 9:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 | \$125 million |
| | | | FGCI 3.0 | \$150 million |
| | | | FNCI 2.5 | \$125 million |
| | | | FNCI 3.0 | \$200 million |
| | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$200 million |
| | | | G2SF 3.5 | \$625 million |
| | | | G2SF 4.0 | \$125 million |
| | | | | |
| 8/31/2015 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 | \$575 million |
| | | | FGLMC 4.0 | \$200 million |
| | | | FNCL 3.5 | \$800 million |
| | | | FNCL 4.0 | \$275 million |
| 9/1/2015 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$200 million |
| | | | G2SF 3.5 | \$625 million |
| | | | G2SF 4.0 | \$125 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|--|--|
| 9/2/2015 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 FGLMC 3.5 FNCL 3.0 FNCL 3.5 | \$275 million \$575 million \$375 million \$800 million |
| 9/3/2015 | 9:00 AM - 9:45 AM | 30-year Ginnie Mae | G2SF 3.0 G2SF 3.5 G2SF 4.0 | \$200 million \$625 million \$125 million |
| | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0 | \$125 million \$150 million \$125 million \$200 million |
| 9/8/2015 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0 | \$575 million \$200 million \$800 million \$275 million |
| 9/9/2015 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 G2SF 3.5 G2SF 4.0 | \$200 million \$625 million \$125 million |
| 9/10/2015 | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0 | \$125 million \$150 million \$125 million \$200 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|--------------------|----------------------------------|---|
| 9/11/2015 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 G2SF 3.5 G2SF 4.0 | \$200 million \$625 million \$125 million |