

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from May 11, 2017 to May 24, 2017.

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
5/11/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.5	\$775 million
			G2SF 4.0	\$200 million
5/12/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$325 million
			FGLMC 4.0	\$375 million
			FNCL 3.5	\$425 million
			FNCL 4.0	\$500 million
5/15/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 3.0	\$150 million
			FGCI 3.5	\$75 million
			FNCL 3.0	\$200 million
			FNCL 3.5	\$100 million
5/16/2017	2:00 PM - 2:30 PM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$325 million
			FGLMC 4.0	\$375 million
			FNCL 3.5	\$425 million
			FNCL 4.0	\$500 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/17/2017	9:00 AM - 9:45 AM	30-year Ginnie Mae	G2SF 3.5	\$775 million
			G2SF 4.0	\$200 million
	11:15 AM - 11:45 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
5/18/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$325 million
			FGLMC 4.0	\$375 million
			FNCL 3.5	\$425 million
			FNCL 4.0	\$500 million
5/19/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.5	\$775 million
			G2SF 4.0	\$200 million
5/22/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 3.0	\$150 million
			FGCI 3.5	\$75 million
			FNCI 3.0	\$200 million
			FNCI 3.5	\$100 million
5/23/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.5	\$775 million
			G2SF 4.0	\$200 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/24/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$325 million \$375 million \$425 million \$500 million