

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from July 28, 2016 to August 10, 2016.

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
7/28/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$950 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,350 million
			FNCL 3.5	\$225 million
7/29/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$1,000 million
			G2SF 3.5	\$375 million
8/1/2016	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5	\$225 million
			FNCI 2.5	\$425 million
	2:00 PM - 2:30 PM	30-year Ginnie Mae	G2SF 3.0	\$1,000 million
			G2SF 3.5	\$375 million
8/2/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$950 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,350 million
			FNCL 3.5	\$225 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/3/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$1,000 million \$375 million
	2:00 PM - 2:30 PM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FNCI 2.5	\$225 million \$425 million
8/4/2016	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$950 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,350 million
			FNCL 3.5	\$225 million
8/5/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$1,000 million \$375 million
8/8/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$950 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,350 million
			FNCL 3.5	\$225 million
8/9/2016	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FNCI 2.5	\$225 million \$425 million
8/10/2016	9:00 AM - 9:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$1,000 million \$375 million