

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from October 16, 2017 to October 27, 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
10/16/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$300 million
			FGLMC 4.0	\$315 million
			FNCL 3.5	\$440 million
			FNCL 4.0	\$465 million
10/17/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$255 million
			G2SF 3.5	\$640 million
			G2SF 4.0	\$190 million
10/18/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5	\$35 million
			FGCI 3.0	\$135 million
			FNCI 2.5	\$55 million
			FNCI 3.0	\$210 million
10/19/2017	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$100 million
			FGLMC 3.5	\$300 million
			FNCL 3.0	\$145 million
			FNCL 3.5	\$440 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/23/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$255 million \$640 million \$190 million
10/24/2017	2:00 PM - 2:30 PM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$300 million \$320 million \$440 million \$465 million
10/25/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0	\$35 million \$135 million \$55 million \$210 million
10/26/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$255 million \$640 million \$190 million
10/27/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$300 million \$320 million \$440 million \$465 million