

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from April 27, 2018 to May 11, 2018.

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 |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 4/27/2018 | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 3.0 | \$40 million |
| | | | FGCI 3.5 | \$80 million |
| | | | FNCI 3.0 | \$50 million |
| | | | FNCI 3.5 | \$100 million |
| 4/30/2018 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 | \$95 million |
| | | | FGLMC 4.0 | \$185 million |
| | | | FNCL 3.5 | \$135 million |
| | | | FNCL 4.0 | \$275 million |
| 5/1/2018 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.5 | \$145 million |
| | | | G2SF 4.0 | \$285 million |
| | | | G2SF 4.5 | \$75 million |
| 5/3/2018 | 9:00 AM - 9:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 4.0 | \$185 million |
| | | | FGLMC 4.5 | \$155 million |
| | | | FNCL 4.0 | \$275 million |
| | | | FNCL 4.5 | \$190 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|--|--|
| 5/4/2018 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.5 G2SF 4.0 G2SF 4.5 | \$145 million \$285 million \$75 million |
| 5/7/2018 | 2:00 PM - 2:30 PM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0 | \$95 million \$185 million \$135 million \$275 million |
| 5/9/2018 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.5 G2SF 4.0 G2SF 4.5 | \$145 million \$290 million \$75 million |
| 5/10/2018 | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 3.5 FNCI 3.5 | \$80 million \$100 million |
| 5/11/2018 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 4.0 FGLMC 4.5 FNCL 4.0 FNCL 4.5 | \$185 million \$155 million \$280 million \$185 million |