

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from July 28, 2017 to August 10, 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
7/28/2017	9:00 AM - 9:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5	\$75 million
			FGCI 3.0	\$125 million
			FNCI 2.5	\$75 million
			FNCI 3.0	\$200 million
7/31/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$225 million
			FGLMC 3.5	\$425 million
			FNCL 3.0	\$325 million
			FNCL 3.5	\$600 million
8/1/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$225 million
			G2SF 3.5	\$825 million
			G2SF 4.0	\$325 million
8/2/2017	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$425 million
			FGLMC 4.0	\$250 million
			FNCL 3.5	\$600 million
			FNCL 4.0	\$375 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/3/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0	\$75 million \$125 million \$75 million \$200 million
8/4/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$225 million \$825 million \$325 million
8/7/2017	2:00 PM - 2:30 PM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$425 million \$250 million \$600 million \$375 million
8/8/2017	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0	\$75 million \$125 million \$75 million \$200 million
8/9/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$425 million \$250 million \$600 million \$375 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/10/2017	2:00 PM - 2:30 PM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$225 million \$825 million \$325 million