

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from August 11, 2016 to August 24, 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
8/11/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$725 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,000 million
			FNCL 3.5	\$200 million
8/12/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$1,000 million
			G2SF 3.5	\$325 million
8/15/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$725 million
			FGLMC 3.5	\$150 million
			FNCL 3.0	\$1,000 million
			FNCL 3.5	\$200 million
8/16/2016	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5	\$200 million
			FNCI 2.5	\$375 million
8/17/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$1,000 million
			G2SF 3.5	\$325 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/18/2016	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0 FGLMC 3.5 FNCL 3.0 FNCL 3.5	\$725 million \$150 million \$1,000 million \$200 million
8/19/2016	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$1,000 million \$325 million
8/22/2016	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0 FGLMC 3.5 FNCL 3.0 FNCL 3.5	\$725 million \$150 million \$1,000 million \$200 million
8/23/2016	2:00 PM - 2:30 PM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$1,000 million \$325 million
8/24/2016	11:15 AM - 11:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FNCI 2.5	\$200 million \$375 million