

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from August 11, 2017 to August 24, 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
8/11/2017	11:15 AM - 11:45 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
8/14/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$250 million
			G2SF 3.5	\$900 million
			G2SF 4.0	\$325 million
8/15/2017	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$200 million
			FGLMC 3.5	\$500 million
			FNCL 3.0	\$275 million
			FNCL 3.5	\$675 million
8/16/2017	11:15 AM - 11:45 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

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/17/2017	2:00 PM - 2:30 PM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$500 million \$375 million \$675 million \$575 million
8/18/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$250 million \$900 million \$325 million
8/21/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0 FGLMC 3.5 FNCL 3.0 FNCL 3.5	\$200 million \$500 million \$275 million \$675 million
8/22/2017	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
8/23/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5 G2SF 4.0	\$250 million \$900 million \$325 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/24/2017	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$500 million \$375 million \$675 million \$575 million