

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from October 14, 2016 to October 27, 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 |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 10/14/2016 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$1,050 million |
| | | | FGLMC 3.5 | \$125 million |
| | | | FNCL 3.0 | \$1,400 million |
| | | | FNCL 3.5 | \$175 million |
| 10/17/2016 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$1,075 million |
| | | | G2SF 3.5 | \$300 million |
| | 2:00 PM - 2:30 PM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 | \$200 million |
| | | | FNCI 2.0 | \$75 million |
| | | | FNCI 2.5 | \$400 million |
| | | | | |
| 10/18/2016 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$1,050 million |
| | | | FGLMC 3.5 | \$125 million |
| | | | FNCL 3.0 | \$1,400 million |
| | | | FNCL 3.5 | \$175 million |
| 10/19/2016 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$1,075 million |
| | | | G2SF 3.5 | \$300 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 10/20/2016 | 9:00 AM - 9:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.0 | \$75 million |
| | | | FGCI 2.5 | \$200 million |
| | | | FNCI 2.5 | \$400 million |
| | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$1,050 million |
| | | | FGLMC 3.5 | \$125 million |
| | | | FNCL 3.0 | \$1,400 million |
| | | | FNCL 3.5 | \$175 million |
| | 10/21/2016 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 |
| G2SF 3.5 | | | | \$300 million |
| | | | | |
| 10/24/2016 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$1,075 million |
| | | | G2SF 3.5 | \$300 million |
| | 2:00 PM - 2:30 PM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 | \$200 million |
| | | | FNCI 2.0 | \$75 million |
| | | | FNCI 2.5 | \$400 million |
| | | | | |
| 10/25/2016 | 9:00 AM - 9:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$1,050 million |
| | | | FGLMC 3.5 | \$125 million |
| | | | FNCL 3.0 | \$1,400 million |
| | | | FNCL 3.5 | \$175 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 10/26/2016 | 9:00 AM - 9:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$1,075 million |
| | | | G2SF 3.5 | \$300 million |
| | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$1,050 million |
| | | | FGLMC 3.5 | \$125 million |
| | | | FNCL 3.0 | \$1,400 million |
| | | | FNCL 3.5 | \$175 million |
| 10/27/2016 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$1,075 million |
| | | | G2SF 3.5 | \$300 million |