

# FEDERAL RESERVE BANK of NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from November 14, 2017 to November 28, 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  |
|----------------|---------------------|----------------------------------|--|--|
| 11/14/2017     | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0<br>G2SF 3.5<br>G2SF 4.0               | \$210 million<br>\$835 million<br>\$235 million                  |
| 11/15/2017     | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0<br>FGLMC 3.5<br>FNCL 3.0<br>FNCL 3.5 | \$370 million<br>\$435 million<br>\$505 million<br>\$595 million |
| 11/16/2017     | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5<br>FGCI 3.0<br>FNCL 2.5<br>FNCL 3.0   | \$65 million<br>\$135 million<br>\$105 million<br>\$210 million  |
| 11/17/2017     | 9:00 AM - 9:45 AM   | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5<br>FGLMC 4.0<br>FNCL 3.5<br>FNCL 4.0 | \$440 million<br>\$260 million<br>\$595 million<br>\$355 million |

| Operation Date | Operation Time      | Operation Type                   | Securities Included                            | Maximum Purchase Amount  |
|----------------|---------------------|----------------------------------|--|--|
| 11/20/2017     | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0<br>G2SF 3.5<br>G2SF 4.0               | \$210 million<br>\$835 million<br>\$235 million                  |
| 11/21/2017     | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5<br>FGCI 3.0<br>FNCI 2.5<br>FNCI 3.0   | \$70 million<br>\$135 million<br>\$105 million<br>\$210 million  |
| 11/22/2017     | 9:00 AM - 9:45 AM   | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5<br>FGLMC 4.0<br>FNCL 3.5<br>FNCL 4.0 | \$435 million<br>\$260 million<br>\$595 million<br>\$355 million |
| 11/27/2017     | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0<br>G2SF 3.5<br>G2SF 4.0               | \$210 million<br>\$835 million<br>\$235 million                  |
| 11/28/2017     | 9:00 AM - 9:45 AM   | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5<br>FGLMC 4.0<br>FNCL 3.5<br>FNCL 4.0 | \$435 million<br>\$260 million<br>\$595 million<br>\$355 million |