

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from December 28, 2016 to January 12, 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
1/3/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.5	\$825 million
			G2SF 4.0	\$625 million
	2:00 PM - 2:30 PM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$550 million
			FGLMC 4.0	\$425 million
			FNCL 3.5	\$775 million
			FNCL 4.0	\$600 million
	1/4/2017	9:00 AM - 9:45 AM	30-year Ginnie Mae	G2SF 3.0
G2SF 3.5				\$825 million
1/5/2017	9:00 AM - 9:45 AM	15-year Fannie Mae / Freddie Mac	FGCI 2.5	\$150 million
			FGCI 3.0	\$200 million
			FNCI 2.5	\$200 million
			FNCI 3.0	\$300 million
	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.0	\$475 million
			FGLMC 3.5	\$550 million
			FNCL 3.0	\$650 million
		FNCL 3.5	\$775 million	

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/6/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0 G2SF 3.5	\$475 million \$825 million
1/9/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$550 million \$425 million \$775 million \$600 million
	2:00 PM - 2:30 PM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0	\$150 million \$200 million \$200 million \$300 million
1/10/2017	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.5 G2SF 4.0	\$825 million \$625 million
1/11/2017	11:15 AM - 11:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0	\$550 million \$425 million \$775 million \$600 million
	2:00 PM - 2:30 PM	15-year Fannie Mae / Freddie Mac	FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0	\$150 million \$200 million \$200 million \$300 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/12/2017	9:00 AM - 9:45 AM	30-year Fannie Mae / Freddie Mac	FGLMC 3.5	\$550 million
			FGLMC 4.0	\$425 million
			FNCL 3.5	\$775 million
			FNCL 4.0	\$600 million
	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$475 million
			G2SF 3.5	\$825 million