

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from January 13, 2017 to January 27, 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 |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 1/13/2017 | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 | \$125 million |
| | | | FGCI 3.0 | \$200 million |
| | | | FNCI 2.5 | \$175 million |
| | | | FNCI 3.0 | \$275 million |
| 1/17/2017 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$200 million |
| | | | G2SF 3.5 | \$875 million |
| | | | G2SF 4.0 | \$350 million |
| | 2:00 PM - 2:30 PM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5 | \$125 million |
| | | | FGCI 3.0 | \$200 million |
| | | | FNCI 2.5 | \$175 million |
| | | | FNCI 3.0 | \$275 million |
| 1/18/2017 | 9:00 AM - 9:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$475 million |
| | | | FGLMC 3.5 | \$425 million |
| | | | FNCL 3.0 | \$650 million |
| | | | FNCL 3.5 | \$575 million |
| 1/19/2017 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 | \$200 million |
| | | | G2SF 3.5 | \$875 million |
| | | | G2SF 4.0 | \$350 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|----------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| 1/20/2017 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0 | \$425 million \$300 million \$575 million \$425 million |
| 1/23/2017 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 FGLMC 3.5 FNCL 3.0 FNCL 3.5 | \$475 million \$425 million \$650 million \$575 million |
| 1/24/2017 | 9:00 AM - 9:45 AM 11:15 AM - 11:45 AM | 30-year Ginnie Mae 15-year Fannie Mae / Freddie Mac | G2SF 3.0 G2SF 3.5 G2SF 4.0 FGCI 2.5 FGCI 3.0 FNCI 2.5 FNCI 3.0 | \$200 million \$875 million \$350 million \$125 million \$200 million \$175 million \$275 million |
| 1/25/2017 | 2:00 PM - 2:30 PM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5 FGLMC 4.0 FNCL 3.5 FNCL 4.0 | \$425 million \$300 million \$575 million \$425 million |
| 1/26/2017 | 11:15 AM - 11:45 AM | 30-year Ginnie Mae | G2SF 3.0 G2SF 3.5 G2SF 4.0 | \$200 million \$875 million \$350 million |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 1/27/2017 | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0 | \$475 million |
| | | | FGLMC 3.5 | \$425 million |
| | | | FNCL 3.0 | \$650 million |
| | | | FNCL 3.5 | \$575 million |