

# FEDERAL RESERVE BANK of NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from February 13, 2017 to February 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 |
|----------------|---------------------|----------------------------------|---------------------|-------------------------|
| 2/13/2017      | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0            | \$125 million           |
|                |                     |                                  | G2SF 3.5            | \$675 million           |
|                |                     |                                  | G2SF 4.0            | \$350 million           |
|                | 2:00 PM - 2:30 PM   | 15-year Fannie Mae / Freddie Mac | FGCI 2.5            | \$50 million            |
|                |                     |                                  | FGCI 3.0            | \$200 million           |
|                |                     |                                  | FNCI 2.5            | \$50 million            |
|                |                     |                                  | FNCI 3.0            | \$300 million           |
| 2/15/2017      | 9:00 AM - 9:45 AM   | 30-year Fannie Mae / Freddie Mac | FGLMC 3.0           | \$175 million           |
|                |                     |                                  | FGLMC 3.5           | \$450 million           |
|                |                     |                                  | FNCL 3.0            | \$225 million           |
|                |                     |                                  | FNCL 3.5            | \$625 million           |
|                |                     |                                  |                     |                         |
| 2/16/2017      | 11:15 AM - 11:45 AM | 15-year Fannie Mae / Freddie Mac | FGCI 2.5            | \$50 million            |
|                |                     |                                  | FGCI 3.0            | \$200 million           |
|                |                     |                                  | FNCI 2.5            | \$50 million            |
|                |                     |                                  | FNCI 3.0            | \$300 million           |
|                |                     |                                  |                     |                         |
| 2/17/2017      | 9:00 AM - 9:45 AM   | 30-year Ginnie Mae               | G2SF 3.0            | \$125 million           |
|                |                     |                                  | G2SF 3.5            | \$675 million           |
|                |                     |                                  | G2SF 4.0            | \$350 million           |
|                |                     |                                  |                     |                         |

| Operation Date | Operation Time      | Operation Type                   | Securities Included                            | Maximum Purchase Amount                                          |
|----------------|---------------------|----------------------------------|------------------------------------------------|------------------------------------------------------------------|
| 2/21/2017      | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5<br>FGLMC 4.0<br>FNCL 3.5<br>FNCL 4.0 | \$450 million<br>\$575 million<br>\$625 million<br>\$775 million |
| 2/22/2017      | 9:00 AM - 9:45 AM   | 15-year Fannie Mae / Freddie Mac | FGCI 2.5<br>FGCI 3.0<br>FNCI 2.5<br>FNCI 3.0   | \$50 million<br>\$200 million<br>\$50 million<br>\$300 million   |
|                | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0<br>G2SF 3.5<br>G2SF 4.0               | \$125 million<br>\$675 million<br>\$350 million                  |
| 2/23/2017      | 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 | \$175 million<br>\$450 million<br>\$225 million<br>\$625 million |
| 2/24/2017      | 11:15 AM - 11:45 AM | 30-year Ginnie Mae               | G2SF 3.0<br>G2SF 3.5<br>G2SF 4.0               | \$125 million<br>\$675 million<br>\$350 million                  |
| 2/27/2017      | 11:15 AM - 11:45 AM | 30-year Fannie Mae / Freddie Mac | FGLMC 3.5<br>FGLMC 4.0<br>FNCL 3.5<br>FNCL 4.0 | \$450 million<br>\$575 million<br>\$625 million<br>\$775 million |