

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from January 15, 2020 to January 29, 2020.

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.

Note: The FNCL and FNCI tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/16/2020	11:15 AM - 11:45 AM	30-year Uniform MBS	FNCL 2.5	\$417 million
			FNCL 3.0	\$501 million
1/17/2020	11:15 AM - 11:45 AM	15-year Uniform MBS	FNCI 2.5	\$203 million
1/23/2020	11:15 AM - 11:45 AM	30-year Uniform MBS	FNCL 3.0	\$501 million
			FNCL 3.5	\$186 million
1/24/2020*	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 2.5	\$129 million
			G2SF 3.0	\$254 million
1/27/2020	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 3.0	\$253 million
			G2SF 3.5	\$124 million

*Due to technical difficulties, the January 21, 2020 11:15-11:45am agency MBS outright operation was postponed. The operation has been rescheduled for January 24, 2020 11:15-11:45am.