

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from March 30, 2020 to April 3, 2020.

The Desk's tentative FedTrade operation schedule is associated with 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 |
|----------------|---------------------|---------------------|--|---|
| 3/30/2020 | 10:30 AM - 10:50 AM | 30-year Uniform MBS | FNCL 2.5 FNCL 3.0 | Tentative - Maximum of \$14,000 million across 2 coupons |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 FNCI 3.0 | Tentative - Maximum of \$3,600 million across 3 coupons |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0 | Tentative - Maximum of \$11,600 million across 4 coupons |
| | 2:00 PM - 2:20 PM | 30-year Uniform MBS | FNCL 3.5 FNCL 4.0 FNCL 4.5 | Tentative - Maximum of \$10,800 million across 3 coupons |
| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
| 3/31/2020 | 10:30 AM - 10:50 AM | 30-year Uniform MBS | FNCL 2.5 FNCL 3.0 | Maximum of \$10,500 million across 2 coupons |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 FNCI 3.0 | Maximum of \$2,700 million across 3 coupons |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|-------------------|---------------------|--|---|
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0 | Maximum of \$8,700 million across 4 coupons |
| | 2:00 PM - 2:20 PM | 30-year Uniform MBS | FNCL 3.5 FNCL 4.0 FNCL 4.5 | Maximum of \$8,100 million across 3 coupons |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|---------------------|--|--|
| 4/01/2020 | 10:30 AM - 10:50 AM | 30-year Uniform MBS | FNCL 2.5 FNCL 3.0 | Maximum of \$10,500 million across 2 coupons |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 FNCI 3.0 | Maximum of \$2,700 million across 3 coupons |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0 | Maximum of \$8,700 million across 4 coupons |
| | 2:00 PM - 2:20 PM | 30-year Uniform MBS | FNCL 3.5 FNCL 4.0 FNCL 4.5 | Maximum of \$8,100 million across 3 coupons |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|---------------------|----------------------------------|--|
| 4/02/2020 | 10:30 AM - 10:50 AM | 30-year Uniform MBS | FNCL 2.5 FNCL 3.0 | Maximum of \$10,500 million across 2 coupons |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 FNCI 3.0 | Maximum of \$2,700 million across 3 coupons |

| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|----------------|---------------------|---------------------|--|--|
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0 | Maximum of \$8,700 million across 4 coupons |
| | 2:00 PM - 2:20 PM | 30-year Uniform MBS | FNCL 3.5 FNCL 4.0 FNCL 4.5 | Maximum of \$8,100 million across 3 coupons |
| 4/03/2020 | 10:30 AM - 10:50 AM | 30-year Uniform MBS | FNCL 2.5 FNCL 3.0 | Maximum of \$10,500 million across 2 coupons |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 FNCI 3.0 | Maximum of \$2,700 million across 3 coupons |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0 | Maximum of \$8,700 million across 4 coupons |
| | 2:00 PM - 2:20 PM | 30-year Uniform MBS | FNCL 3.5 FNCL 4.0 FNCL 4.5 | Maximum of \$8,100 million across 3 coupons |

*The settlement dates for TBA transactions will be posted to the public website when the operation is open, unless otherwise noted.