

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the periods from August 28, 2020 to September 14, 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 FNCL tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/28/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,358 million
8/31/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,358 million
9/01/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million

	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,764 million
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Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/02/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$987 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,358 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/03/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,764 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/04/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$987 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/08/2020				

10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,764 million
1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/09/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,358 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/10/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1.358 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/11/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,768 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/14/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,863 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$988 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,865 million

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