

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the periods from September 15, 2020 to September 28, 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
9/15/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,004 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/16/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$953 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,663 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/17/2020	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$669 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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9/18/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0	Maximum of \$669 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,663 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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9/21/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$953 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,663 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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9/22/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5	Maximum of \$1,004 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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9/23/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$953 million
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11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,663 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/24/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$669 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/25/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$954 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,872 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,663 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/28/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0	Maximum of \$669 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,873 million

1:00 PM - 1:20 PM

30-year Ginnie Mae

G2SF 2.0
G2SF 2.5

Maximum of
\$1,665 million

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