

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from September 29, 2020 to October 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 FNCI tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/29/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
9/30/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/01/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million

11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/02/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/05/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/06/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/07/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/08/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,465 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/09/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	1:00 PM - 1:20 PM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$892 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/13/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,916 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,463 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,912 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/14/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$890 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,912 million

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