

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the periods from July 14, 2020 to July 27, 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
7/14/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/15/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million
	1:00 PM - 1:20 PM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$868 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/16/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million

11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$868 million
1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/17/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million
	1:00 PM - 1:20 PM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$868 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/20/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$868 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/21/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,502 million

	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million
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Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/22/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$868 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/23/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,510 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/24/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$873 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,513 million
7/27/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,533 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,508 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,532 million

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