

# FEDERAL RESERVE BANK of NEW YORK

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

*This purchase schedule corrects a computational error in the previous version and increases the maximum purchase amount by \$1 million for each operation.*

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/14/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$766 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,821 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/17/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$766 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,821 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,394 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/18/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,821 million

	1:00 PM - 1:20 PM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$766 million
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Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/19/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,821 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/20/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$765 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,821 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,394 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/21/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$765 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million

	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million
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Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/24/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$765 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,394 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/25/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$765 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/26/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million
8/27/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$765 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,820 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,402 million

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