

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the periods from July 28, 2020 to August 13, 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
7/28/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$753 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/29/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$753 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/30/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$753 million

11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
7/31/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/03/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$753 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/04/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$753 million

11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/05/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$753 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/06/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$753 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/07/2020				

10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/10/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$753 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/11/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
8/12/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$754 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,795 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,448 million
8/13/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,798 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,451 million

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