

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from December 29, 2020 to January 14, 2021.

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
12/29/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,446 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,898 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,595 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/30/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,608 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/04/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,447 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/05/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,608 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/06/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$1,447 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/07/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,608 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/08/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$1,447 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount

1/11/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,447 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/12/2021	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,447 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/13/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,608 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
1/14/2021	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,901 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,598 million

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