

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from October 15, 2020 to October 28, 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
10/15/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,028 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,532 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/16/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,012 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,028 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,532 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/19/2020	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,028 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,532 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/20/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,030 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,533 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/21/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/22/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,531 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/23/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/26/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,531 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/27/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,531 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
10/28/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,013 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,029 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,531 million

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