

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from March 13, 2020 to March 26, 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
3/16/2020	11:15 AM - 11:45 AM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
	2:00 PM - 2:30 PM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million
3/17/2020	9:15 AM - 9:45 AM	15-year Uniform MBS	FNCI 2.0	\$275 million
			FNCI 2.5	\$641 million
			FNCI 3.0	\$184 million
	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
3/18/2020	9:15 AM - 9:45 AM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
	11:15 AM - 11:45 AM	15-year Uniform MBS	FNCI 2.0	\$275 million
			FNCI 2.5	\$641 million
			FNCI 3.0	\$184 million
3/19/2020	2:00 PM - 2:30 PM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
3/20/2020	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million
3/23/2020	11:15 AM - 11:45 AM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
	2:00 PM - 2:30 PM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
3/24/2020	9:15 AM - 9:45 AM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
	11:15 AM - 11:45 AM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million
3/25/2020	11:15 AM - 11:45 AM	30-year Uniform MBS	FNCL 2.5	\$2,213 million
			FNCL 3.0	\$2,342 million
			FNCL 3.5	\$542 million
	2:00 PM - 2:30 PM	15-year Uniform MBS	FNCI 2.0	\$275 million
			FNCI 2.5	\$641 million
			FNCI 3.0	\$184 million
3/26/2020	9:15 AM - 9:45 AM	30-year Ginnie Mae	G2SF 2.5	\$810 million
			G2SF 3.0	\$1,298 million
			G2SF 3.5	\$411 million
	11:15 AM - 11:45 AM	15-year Uniform MBS	FNCI 2.0	\$275 million
			FNCI 2.5	\$641 million
			FNCI 3.0	\$184 million