

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from March 30, 2020 to April 3, 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
3/30/2020	10:30 AM - 10:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$14,000 million across 2 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$3,600 million across 3 coupons
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$11,600 million across 4 coupons
	2:00 PM - 2:20 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0 FNCL 4.5	Tentative - Maximum of \$10,800 million across 3 coupons
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
3/31/2020	10:30 AM - 10:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$14,000 million across 2 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$3,600 million across 3 coupons

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 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$11,600 million across 4 coupons
	2:00 PM - 2:20 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0 FNCL 4.5	Tentative - Maximum of \$10,800 million across 3 coupons

4/01/2020	10:30 AM - 10:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$14,000 million across 2 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$3,600 million across 3 coupons
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$11,600 million across 4 coupons
	2:00 PM - 2:20 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0 FNCL 4.5	Tentative - Maximum of \$10,800 million across 3 coupons
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount

4/02/2020	10:30 AM - 10:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$14,000 million across 2 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$3,600 million across 3 coupons

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 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$11,600 million across 4 coupons
	2:00 PM - 2:20 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0 FNCL 4.5	Tentative - Maximum of \$10,800 million across 3 coupons
4/03/2020	10:30 AM - 10:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$14,000 million across 2 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$3,600 million across 3 coupons
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$11,600 million across 4 coupons
	2:00 PM - 2:20 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0 FNCL 4.5	Tentative - Maximum of \$10,800 million across 3 coupons

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

