

# FEDERAL RESERVE BANK *of* NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from April 6, 2020 to April 9, 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
4/06/2020	9:50 AM - 10:10 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons
	10:40 AM - 11:00 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$2,750 million across 3 coupons
	12:40 PM - 1:00 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0	Tentative - Maximum of \$4,500 million across 2 coupons
	1:30 PM - 1:50 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons
	2:20 PM - 2:40 PM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
4/07/2020	9:50 AM - 10:10 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons
	10:40 AM - 11:00 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$2,750 million across 3 coupons
	12:40 PM - 1:00 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0	Tentative - Maximum of \$4,500 million across 2 coupons
	1:30 PM - 1:50 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons
	2:20 PM - 2:40 PM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount

4/08/2020	9:50 AM - 10:10 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons
	10:40 AM - 11:00 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5 FNCI 3.0	Tentative - Maximum of \$2,750 million across 3 coupons
	12:40 PM - 1:00 PM	30-year Uniform MBS	FNCL 3.5 FNCL 4.0	Tentative - Maximum of \$4,500 million across 2 coupons
	1:30 PM - 1:50 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5 G2SF 4.0	Tentative - Maximum of \$3,375 million across 4 coupons
	2:20 PM - 2:40 PM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$5,500 million across 2 coupons
4/09/2020	9:40 AM - 10:00 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$8,525 million across 2 coupons
	10:30 AM - 10:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Tentative - Maximum of \$3,975 million across 2 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Tentative - Maximum of \$8,525 million across 2 coupons
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Tentative - Maximum of \$3,975 million across 2 coupons

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