

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from May 18, 2020 to May 22, 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
5/18/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,575 million across 3 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million across 3 coupons
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/19/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,463 million across 2 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million across 3 coupons
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/20/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,575 million across 3 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million across 3 coupons

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/21/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCL 2.5	Maximum of \$1,463 million across 2 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million across 3 coupons

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
5/22/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,575 million across 3 coupons
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 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.