

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from June 8, 2020 to June 12, 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 |
|----------------|---------------------|---------------------|----------------------------------|---|
| 6/08/2020 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 | Maximum of \$1,500 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 |
|----------------|---------------------|---------------------|----------------------------------|---|
| 6/09/2020 | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$1,575 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 |
|----------------|---------------------|---------------------|----------------------------------|---|
| 6/10/2020 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 | Maximum of \$1,500 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 |
|----------------|---------------------|---------------------|----------------------------------|---|
| 6/11/2020 | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCI 2.0 FNCI 2.5 | Maximum of \$1,575 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 |
|----------------|---------------------|---------------------|----------------------------------|---|
| 6/12/2020 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 2.5 G2SF 3.0 | Maximum of \$1,500 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 |

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