

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the periods from June 8, 2020 to June 11, 2020 and June 12, 2020 to June 25, 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
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million

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
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million

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
	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	FNCL 2.0 FNCL 2.5	Maximum of \$1,575 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,970 million

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 \$1,744 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/15/2020	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,744 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/16/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,372 million

	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million
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Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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6/17/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,744 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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6/18/2020	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,372 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
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6/19/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,744 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/22/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,744 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/23/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,372 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/24/2020	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,744 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5 FNCL 3.0	Maximum of \$2,977 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
6/25/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,373 million

11:30 AM - 11:50 AM

30-year Uniform MBS

FNCL 2.0
FNCL 2.5
FNCL 3.0

Maximum of
\$2,977 million

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