

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from December 14, 2020 to December 28, 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
12/14/2020	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,405 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/15/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,405 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/16/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,604 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/17/2020	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,405 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/18/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,604 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/21/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,405 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/22/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,604 million

Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/23/2020	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,408 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,737 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,587 million
Operation Date	Operation Time	Operation Type	Securities Included	Maximum Purchase Amount
12/28/2020	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$2,734 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,586 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,601 million

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