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 | Operation Time | Operation Type | Securities | Maximum |
|-----------------|--------------------------|-----------------------|----------------------|-------------------------|
| Date 12/17/2020 | | | Included | Purchase Amount |
| 12/1//2020 | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5 | Maximum of |
| | | | FNCI 2.0 | \$1,405 million |
| | 1.00 DM 1.20 DM | 20 man Haifama MDC | FNCL 1.5 | Maximum of |
| | 1:00 PM - 1:20 PM | 30-year Uniform MBS | FNCL 1.3 FNCL 2.0 | \$2,737 million |
| | | | | |
| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
| 12/18/2020 | | | meruded | Furchase Amount |
| 12/10/2020 | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5 | Maximum of |
| | | | FNCL 2.0 | \$2,737 million |
| | 11:30 AM - 11:50 AM | 30-year Ginnie Mae | G2SF 2.0 | Maximum of |
| | 11.30 / 111 11.30 / 1111 | 30 year Gilmie Wae | G2SF 2.5 | \$1,587 million |
| | 1:00 PM - 1:20 PM | 30-year Uniform MBS | FNCL 2.0 | Maximum of |
| | 1.00 FWI - 1.20 FWI | 30-year Official Wibs | FNCL 2.5 | \$2,604 million |
| | | | | |
| Operation Date | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
| 12/21/2020 | | | meraded | Turchase Amount |
| | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCI 1.5 | Maximum of |
| | | | FNCI 2.0 | \$1,405 million |
| | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 1.5 | Maximum of |
| | | | FNCL 2.0 | \$2,737 million |
| | 1.00 DM 1.20 DM | 20 C' ' M | G2GF 2.0 | Maximum of |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.0 G2SF 2.5 | \$1,587 million |
| | | | | |
| Operation | Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
| Date 12/22/2020 | | | Included | Purchase Amount |
| 12/22/2020 | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5 | Maximum of |
| | | | FNCL 2.0 | \$2,737 million |
| | 11:30 AM - 11:50 AM | 30-year Ginnie Mae | G2SF 2.0 | Maximum of |
| | 11.50 1111 11.50 11111 | Jean Simile Mae | G2SF 2.5 | \$1,587 million |
| | 1.00 DM 1.20 DM | 20 year Haifama MDC | ENGL 20 | Maximum of |
| | 1:00 PM - 1:20 PM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | \$2,604 million |
| | | | 11,022 | |
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| Operation Time | Operation Type | Securities Included | Maximum Purchase Amount |
|---------------------|---|--|--|
| 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 Time | Operation Type | Securities Included | Maximum Purchase Amount |
| 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 |
| | 10:00 AM - 10:20 AM 11:30 AM - 11:50 AM 1:00 PM - 1:20 PM Operation Time 10:00 AM - 10:20 AM 11:30 AM - 11:50 AM | 10:00 AM - 10:20 AM 15-year Uniform MBS 11:30 AM - 11:50 AM 30-year Uniform MBS 1:00 PM - 1:20 PM 30-year Ginnie Mae Operation Time Operation Type 10:00 AM - 10:20 AM 30-year Uniform MBS 11:30 AM - 11:50 AM 30-year Ginnie Mae | Included 10:00 AM - 10:20 AM 15-year Uniform MBS FNCI 1.5 FNCI 2.0 |

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