

# FEDERAL RESERVE BANK *of* NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from March 01, 2021 to March 11, 2021.

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  | Operation Maximum          |
|----------------|---------------------|---------------------|----------------------|----------------------------|
| 3/01/2021      | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of \$3,090 million |
|                | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5<br>FNCI 2.0 | Maximum of \$1,457 million |
|                | 1:00 PM - 1:20 PM   | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of \$3,132 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum          |
| 3/02/2021      | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of \$3,090 million |
|                | 11:30 AM - 11:50 AM | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of \$1,846 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum          |
| 3/03/2021      | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of \$3,090 million |
|                | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5<br>FNCI 2.0 | Maximum of \$1,457 million |

|                | 1:00 PM - 1:20 PM   | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of<br>\$3,132 million |
|----------------|---------------------|---------------------|----------------------|-------------------------------|
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/04/2021      | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of<br>\$1,457 million |
|                | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of<br>\$3,132 million |
|                | 1:00 PM - 1:20 PM   | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of<br>\$1,846 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/05/2021      | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of<br>\$3,090 million |
|                | 11:30 AM - 11:50 AM | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of<br>\$1,846 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/08/2021      | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of<br>\$3,090 million |
|                | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of<br>\$1,457 million |
|                | 1:00 PM - 1:20 PM   | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of<br>\$3,132 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/09/2021      |                     |                     |                      |                               |

|                | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of<br>\$3,132 million |
|----------------|---------------------|---------------------|----------------------|-------------------------------|
|                | 1:00 PM - 1:20 PM   | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of<br>\$1,846 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/10/2021      | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCI 1.5<br>FNCI 2.0 | Maximum of<br>\$1,459 million |
|                | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 1.5<br>FNCL 2.0 | Maximum of<br>\$3,092 million |
|                | 1:00 PM - 1:20 PM   | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of<br>\$1,846 million |
| Operation Date | Operation Time      | Operation Type      | Securities Included  | Operation Maximum             |
| 3/11/2021      | 10:00 AM - 10:20 AM | 30-year Ginnie Mae  | G2SF 2.0<br>G2SF 2.5 | Maximum of<br>\$1,843 million |
|                | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0<br>FNCL 2.5 | Maximum of<br>\$3,132 million |

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