

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from September 29, 2021 to October 14, 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
9/29/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,471 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
9/30/2021	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/01/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,471 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/04/2021				

	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/05/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,471 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/06/2021	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/07/2021	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,471 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/08/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/12/2021	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
10/12/2021	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
10/12/2021	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/13/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,323 million
10/13/2021	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,469 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
10/14/2021	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$2,061 million
10/14/2021	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$3,320 million

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