

# FEDERAL RESERVE BANK of NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from December 28, 2021 to January 13, 2022.

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	Operation Maximum
12/28/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$957 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
12/29/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,774 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
12/30/2021	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/03/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$957 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/04/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,769 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/05/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$957 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/06/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,774 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/07/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$957 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/10/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,768 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/11/2022	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$959 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/12/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,774 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,703 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/13/2022	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,693 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,769 million

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