

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from February 14, 2022 to February 28, 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 FNCI tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/14/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$624 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$1,989 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/15/2022	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$1,989 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,174 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/16/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 2.0 FNCI 2.5	Maximum of \$656 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,954 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/17/2022				

	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5 G2SF 3.0	Maximum of \$1,149 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,954 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/18/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$656 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$1,989 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/22/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 3.0 FNCL 3.5	Maximum of \$1,493 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,174 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/23/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$1,989 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$623 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/25/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$659 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$1,991 million
	1:00 PM - 1:20 PM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5 G2SF 3.0	Maximum of \$1,149 million
2/28/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 3.0 FNCL 3.5	Maximum of \$1,496 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0 G2SF 3.5	Maximum of \$1,175 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$1,953 million

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