FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from May 14, 2021 to May 27, 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 |
|--------------------------------|---------------------|---------------------|------------------------|-------------------------------|
| 5/14/2021 | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| | 1:00 PM - 1:20 PM | 15-year Uniform MBS | FNCI 1.5 FNCI 2.0 | Maximum of \$1,180 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Operation Maximum |
| 5/17/2021 | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| | 11:30 AM - 11:50 AM | 30-year Ginnie Mae | G2SF 2.0 G2SF 2.5 | Maximum of \$1,861 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Operation Maximum |
| 5/18/2021 | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5 FNCI 2.0 | Maximum of \$1,180 million |
| | 1:00 PM - 1:20 PM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| Operation Date 5/19/2021 | Operation Time | Operation Type | Securities Included | Operation Maximum |
| 3/19/2021 | I | | | |

| | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
|--------------------------------|---------------------|---------------------|------------------------|-------------------------------|
| | 11:30 AM - 11:50 AM | 30-year Ginnie Mae | G2SF 2.0 G2SF 2.5 | Maximum of \$1,861 million |
| Operation Date 5/20/2021 | Operation Time | Operation Type | Securities Included | Operation Maximum |
| | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCI 1.5 FNCI 2.0 | Maximum of \$1,180 million |
| | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.0 G2SF 2.5 | Maximum of \$1,861 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Operation Maximum |
| 5/21/2021 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 2.0 G2SF 2.5 | Maximum of \$1,861 million |
| | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| Operation Date 5/24/2021 | Operation Time | Operation Type | Securities Included | Operation Maximum |
| | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5 FNCI 2.0 | Maximum of \$1,180 million |
| | 1:00 PM - 1:20 PM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of \$3,303 million |
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|-----------|-------------------------|---------------------|----------------------|-----------------|
| Operation | Operation Time | Operation Type | Securities | Operation |
| Date | 1 | 1 71 | Included | Maximum |
| 5/25/2021 | | | | |
| | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 2.0 | Maximum of |
| | | | G2SF 2.5 | \$1,861 million |
| | | | | |
| | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0 | Maximum of |
| | | | FNCL 2.5 | \$3,303 million |
| | | | | |
| Operation | Operation Time | Operation Type | Securities | Operation |
| Date | 1 | 1 51 | Included | Maximum |
| 5/26/2021 | | | | |
| | 10:00 AM - 10:20 AM | 30-year Uniform MBS | FNCL 2.0 | Maximum of |
| | | | FNCL 2.5 | \$3,303 million |
| | | | | |
| | 11:30 AM - 11:50 AM | 15-year Uniform MBS | FNCI 1.5 | Maximum of |
| | | | FNCI 2.0 | \$1,180 million |
| | | | | |
| Operation | Operation Time | Operation Type | Securities | Operation |
| Date | 1 | 1 71 | Included | Maximum |
| 5/27/2021 | | | | |
| | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCI 1.5 | Maximum of |
| | | | FNCI 2.0 | \$1,177 million |
| | 11.20 + > < 11.50 + > < | | | |
| | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 2.0 FNCL 2.5 | Maximum of |
| | | | TINCL 2.3 | \$3,308 million |
| | 1:00 PM - 1:20 PM | 30-year Ginnie Mae | G2SF 2.0 | Maximum of |
| | 1.00 1 1/1 - 1.20 F 1/1 | 50-year Omme Mac | G2SF 2.0 G2SF 2.5 | \$1,857 million |
| | | | | \$1,007 minion |
| | 1 | 1 | 1 | |

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