Handout for Simon Potter’s Concluding Remarks at the Conference “Monetary Policy Implementation in the Long Run”

Figure 1: Composition of SOMA Domestic Securities Holdings

- Agency debt
- Agency MBS
- Treasury securities

Source: Board of Governors of the Federal Reserve System. Figures are weekly averages of daily figures and include unsettled holdings.

Figure 2: SOMA Agency MBS Purchases and Primary Mortgage Rate


Figure 3: Projected versus Actual Receipts of Principal on SOMA Securities for 2016

Source: Federal Reserve Bank of New York. Notes: Principal receipts for January 2016 through October 2016. Projections are as of December 31, 2015. Figures are monthly and are rounded.

Figure 4: SOMA Purchases of Agency MBS by Coupon

Source: Federal Reserve Bank of New York. Notes: 30-year securities, across agencies. September 2013-September 2016. This does not include purchases of 15-year MBS, which have ranged from 2.0 to 3.5 percent.