

FEDERAL RESERVE BANK of NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from June 29, 2022 to July 14, 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	Security Maximums (millions)	Operation Maximum
6/29/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$186 \$531 \$296	Maximum of \$922 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
6/30/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 3.5 FNCI 4.0	\$136 \$207	Maximum of \$313 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/05/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$186 \$531 \$296	Maximum of \$922 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/06/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 4.0 G2SF 4.5 G2SF 5.0	\$211 \$251 \$121	Maximum of \$531 million

7/07/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$186 \$531 \$296	Maximum of \$922 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/08/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 3.5 FNCL 4.0	\$135 \$206	Maximum of \$311 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/11/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$186 \$531 \$296	Maximum of \$922 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/12/2022	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 4.0 G2SF 4.5 G2SF 5.0	\$211 \$251 \$121	Maximum of \$531 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
7/13/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$188 \$530 \$297	Maximum of \$924 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum

7/14/2022	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 4.0	\$211	Maximum of \$529 million
			G2SF 4.5	\$250	
			G2SF 5.0	\$120	

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