

# FEDERAL RESERVE BANK of NEW YORK

## Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from July 29, 2022 to August 11, 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	Security Maximums (millions)	Operation Maximum
7/29/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCL 3.5 FNCL 4.0	\$47 \$118	Maximum of \$151 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/01/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$141 \$411 \$370	Maximum of \$839 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/02/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 4.0 G2SF 4.5 G2SF 5.0	\$156 \$205 \$185	Maximum of \$497 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/03/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$141 \$411 \$370	Maximum of \$839 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/04/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 4.0 G2SF 4.5 G2SF 5.0	\$156 \$205 \$185	Maximum of \$497 million

Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/05/2022	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$141 \$411 \$370	Maximum of \$839 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/08/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$141 \$411 \$370	Maximum of \$839 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/09/2022	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 3.5 FNCL 4.0	\$46 \$117	Maximum of \$149 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/10/2022	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 4.0 FNCL 4.5 FNCL 5.0	\$141 \$410 \$372	Maximum of \$840 million
Operation Date	Operation Time	Operation Type	Securities Included	Security Maximums (millions)	Operation Maximum
8/11/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 4.0 G2SF 4.5 G2SF 5.0	\$157 \$205 \$184	Maximum of \$497 million

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