

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from August 26, 2022 to September 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 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 |
|----------------|---------------------|---------------------|----------------------------------|------------------------------|--------------------------|
| 8/29/2022 | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 4.0 FNCL 4.5 FNCL 5.0 | \$338 \$331 \$162 | Maximum of \$756 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 8/30/2022 | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCL 3.5 FNCL 4.0 | \$54 \$56 | Maximum of \$101 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 8/31/2022 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 4.0 G2SF 4.5 G2SF 5.0 | \$219 \$127 \$78 | Maximum of \$386 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 9/01/2022 | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 4.0 FNCL 4.5 FNCL 5.0 | \$338 \$331 \$162 | Maximum of \$756 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |

| | | | | | |
|----------------|---------------------|---------------------|----------------------------------|------------------------------|-----------------------------|
| 9/06/2022 | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 4.0 FNCL 4.5 FNCL 5.0 | \$338 \$331 \$162 | Maximum of \$756 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 9/07/2022 | 10:00 AM - 10:20 AM | 15-year Uniform MBS | FNCL 4.0 FNCL 4.5 | \$55 \$78 | Maximum of \$122 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 9/08/2022 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 4.0 G2SF 4.5 G2SF 5.0 | \$219 \$127 \$78 | Maximum of \$386 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 9/12/2022 | 11:30 AM - 11:50 AM | 30-year Uniform MBS | FNCL 4.0 FNCL 4.5 FNCL 5.0 | \$339 \$330 \$160 | Maximum of \$754 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 9/14/2022 | 10:00 AM - 10:20 AM | 30-year Ginnie Mae | G2SF 4.0 G2SF 4.5 G2SF 5.0 | \$218 \$128 \$79 | Maximum of \$387 million |

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