

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from January 30, 2024 to February 13, 2024.

The Desk's tentative FedTrade operation schedule is associated with small value operations. The schedule is subject to change if warranted.¹

| Operation Date | Operation Time | Operation Type | Securities Included ² | Security Maximums (millions) | Operation Maximum |
|----------------|---------------------|--------------------------------------|----------------------------------|------------------------------|-------------------------|
| 2/01/2024 | 11:30 AM - 11:50 AM | TBA Purchase: 15-year Uniform MBS | FNCI 5.0 | \$25 | Maximum of \$25 million |
| Operation Date | Operation Time | Operation Type | Securities Included | Security Maximums (millions) | Operation Maximum |
| 2/07/2024 | 11:30 AM - 11:50 AM | TBA Purchase: 30-year Ginnie Mae | G2SF 5.0 G2SF 5.5 G2SF 6.0 | \$14 \$29 \$15 | Maximum of \$54 million |

¹The settlement dates for TBA transactions will be posted to the public website when the operation is open, unless otherwise noted.

²For small value purchase operations, the FNCL and FNCI tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.