

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from January 31, 2022 to February 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 FNCI tickers denote 30-year and 15-year Uniform MBS (UMBS) TBAs, respectively.

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
1/31/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,295 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/01/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,057 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/02/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,253 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$2,318 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/03/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,057 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/04/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,295 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/07/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,253 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/08/2022	10:00 AM - 10:20 AM	15-year Uniform MBS	FNCI 1.5 FNCI 2.0	Maximum of \$1,057 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million

Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/09/2022	10:00 AM - 10:20 AM	30-year Ginnie Mae	G2SF 2.5 G2SF 3.0	Maximum of \$1,294 million
	11:30 AM - 11:50 AM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,368 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/10/2022	11:30 AM - 11:50 AM	15-year Uniform MBS	FNCL 1.5 FNCL 2.0	Maximum of \$1,057 million
	1:00 PM - 1:20 PM	30-year Uniform MBS	FNCL 2.0 FNCL 2.5	Maximum of \$2,371 million
Operation Date	Operation Time	Operation Type	Securities Included	Operation Maximum
2/11/2022	10:00 AM - 10:20 AM	30-year Uniform MBS	FNCL 2.5 FNCL 3.0	Maximum of \$2,316 million
	11:30 AM - 11:50 AM	30-year Ginnie Mae	G2SF 2.0 G2SF 2.5	Maximum of \$1,256 million

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