

FEDERAL RESERVE BANK *of* NEW YORK

Tentative Schedule of FedTrade Agency Mortgage-Backed Securities (MBS) Operations for the period from July 17, 2023 to July 28, 2023.

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

| Operation Date | Operation Time | Operation Type | Securities Included ² | Security Maximums (millions) | Operation Maximum |
|----------------|---------------------|----------------------------|----------------------------------|------------------------------|-------------------------|
| 7/20/2023 | 11:30 AM - 11:50 AM | TBA Purchase: 30-year UMBS | FNCL 5.5 FNCL 6.0 FNCL 6.5 | \$42 \$25 \$14 | Maximum of \$75 million |

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

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