

Appendix B to Part 420 – Sample Large Position Report

Formula for Determining Whether to Submit a Large Position Report

(Report all components as a positive number or zero in millions of dollars at par value)

	<u>Column A</u>	<u>Column B</u>
	<u>Quantity</u>	
Part I. Positions in the Security Being Reported as of the Opening of Business on the Report Date		
1. In book-entry accounts of the reporting entity	_____	
2. As collateral against borrowings of funds on general collateral finance repurchase agreements	_____	
3. As collateral against borrowings of funds on tri-party repurchase agreements	_____	
4. As collateral or margin to secure other contractual obligations of the reporting entity	_____	
5. Otherwise available to the reporting entity	_____	
Part II. Settlement Obligations Attributable to Outright Purchase and Sale Contracts Negotiated Prior to or on the Report Date (excluding settlement fails)	<u>Obligations to Receive</u>	<u>Obligations to Deliver</u>
6. Obligations to receive or deliver, on the report date, the security being reported attributable to contracts for cash settlement (T+0)	_____	_____
7. Obligations to receive or deliver, on the report date, the security being reported attributable to contracts for regular settlement (T+1)	_____	_____
8. Obligations to receive or deliver, on the report date, the security being reported attributable to contracts, including when-issued contracts, for forward settlement (T+n, n>1)	_____	_____

9. Obligations to receive, on the report date, the security being reported attributable to Treasury auction awards

10. Obligations to receive or deliver, on the report date, principal STRIPS derived from the security being reported attributable to contracts for cash settlement, regular settlement, when-issued settlement, and forward settlement

Part III. Settlement Obligations Attributable to Delivery-versus-Payment Financing Contracts (including repurchase agreements and securities lending agreements) Negotiated Prior to or on the Report Date (excluding settlement fails)

**Obligations
to Receive**

**Obligations
to Deliver**

11. Obligations to receive or deliver, on the report date, the security being reported, and principal STRIPS derived from the security being reported, attributable to overnight agreements

12. Obligations to receive or deliver, on the report date, the security being reported, and principal STRIPS derived from the security being reported, attributable to term agreements due to open on, or due to close on, the report date

13. Obligations to receive or deliver, on the report date, the security being reported, and principal STRIPS derived from the security being reported, attributable to open agreements due to open on, or due to close on, the report date

Part IV. Settlement Fails from Days Prior to the Report Date (Legacy Obligations)

14. Obligations to receive or deliver, on the report date, the security being reported, and principal STRIPS derived from the security being reported, arising out of settlement fails on days prior to the report date

Part V. Settlement Fails as of the Close of Business on the Report Date

15. Obligations to receive or deliver, on the business day following the report date, the security being reported, and principal STRIPS derived from the security being reported, arising out of settlement fails on the report date

Part VI. Positions in the Security Being Reported as of the Close of Business on the Report Date

Quantity

16. In book-entry accounts of the reporting entity

17. As collateral against borrowings of funds on general collateral finance repurchase agreements

18. As collateral against borrowings of funds on tri-party repurchase agreements

19. As collateral or margin to secure other contractual obligations of the reporting entity

20. Otherwise available to the reporting entity

Part VII. Quantity of Continuing Delivery-versus-Payment Financing Contracts for the Security Being Reported

**Quantity
Borrowed**

**Quantity
Lent**

21. Gross amount of security being reported borrowed or lent out on term delivery-versus-payment repurchase agreements opened before the report date and not due to close until after the report date, and on open delivery-versus-payment repurchase agreements opened before the report date and not closed on the report date

Part VIII. Futures and Options Contracts

	<u>Quantity if Net Long</u>	<u>Quantity if Net Short</u>
22. a) Net position, as of the close of market on the business day prior to the report date, in futures, options on futures, and exchange-traded options contracts on which the security being reported is deliverable (report number of contracts)	_____	_____
b) Net position, as of the close of market on the report date, in futures, options on futures, and exchange-traded options contracts on which the security being reported is deliverable (report number of contracts)	_____	_____
23. a) Net position, as of the close of market on the business day prior to the report date, in over-the-counter options contracts on which the security being reported is deliverable (report notional amount of contracts regardless of option delta)	_____	_____
b) Net position, as of the close of market on the report date, in over-the-counter options contracts on which the security being reported is deliverable (report notional amount of contracts regardless of option delta)	_____	_____

A reporting entity must submit a large position report if it meets any one of the following criteria:

- A. If the sum of column A in lines 1 through 5 and the gross amount lent in line 21 is greater than or equal to the announced large position threshold.
- B. If the sum of column A in lines 16 through 20 and the gross amount lent in line 21 is greater than or equal to the announced large position threshold.
- C. If the sum of column A in lines 6 through 14 is greater than or equal to the announced large position threshold.
- D. If the sum of column B in lines 6 through 14 is greater than or equal to the announced large position threshold.
- E. If column A in line 15 is greater than or equal to the announced large position threshold.
- F. If column B in line 15 is greater than or equal to the announced large position threshold.
- G. If line 22(a) or line 22(b) is greater than or equal to the announced futures, options on futures and exchange-traded options contract threshold.
- H. If line 23(a) or line 23(b) is greater than or equal to the announced large position threshold.

Please specify which of the above criteria triggered the reporting requirement (check all that apply).

Administrative Information to be Provided in the Report

- Name of Reporting Entity:
- Address of Principal Place of Business:
- Name and Address of the Designated Filing Entity:
- Treasury Security Reported on:
- CUSIP Number:
- Date or Dates for which Information is Being Reported:
- Date Report Submitted:
- Name and Telephone Number of Person to Contact Regarding Information Reported:

Name and Position of Authorized Individual Submitting this Report (Chief Compliance Officer; Chief Legal Officer; Chief Financial Officer; Chief Operating Officer; Chief Executive Officer; or Managing Partner or Equivalent of the Designated Filing Entity Authorized to Sign Such Report on Behalf of the Entity):

(Optional) Identify the business(es) engaged in by the reporting entity and any of its aggregating entities with respect to the specified Treasury security (check all that apply).

- A. Broker or Dealer
- B. Government Securities Broker or Dealer
- C. Municipal Securities Broker or Dealer
- D. Futures Commission Merchant
- E. Bank Holding Company
- F. Non-Bank Holding Company
- G. Bank
- H. Investment Adviser
- I. Commodity Pool Operator
- J. Pension Trustee
- K. Non-Pension Trustee
- L. Insurance Company
- M. Other (specify) _____

(Optional) Do you consider the reporting entity’s overall investment strategy with respect to the specified Treasury security to be:

- Active
- Passive
- Combination of Active and Passive

Statement of Certification: “By signing below, I certify that the information contained in this report with regard to the designated filing entity is accurate and complete. Further, after reasonable inquiry and to the best of my knowledge and belief, I certify that: (i) the information contained in this report with regard to any other aggregating entities is accurate and complete; and (ii) the reporting entity, including all aggregating entities, is in compliance with the requirements of 17 CFR Part 420.”

Signature of Authorized Person: