

**Department of the Treasury**

**Pt. 449**

“(1) Exchanging any of the following information with any other aggregating entity (a) positions that it holds or plans to trade in a Treasury security; (b) investment strategies that it plans to follow regarding Treasury securities; and (c) financing strategies that it plans to follow regarding Treasury securities, or

“(2) In any way intentionally acting together with any other aggregating entity with respect to the purchase, sale, retention or financing of Treasury securities.

“The above-named entity agrees that it will promptly notify the Department in writ-

ing when any of the information provided to obtain separate reporting entity status changes or when this certification is no longer valid.”

Any entity, including any organizational component thereof, that previously has received recognition as a separate bidder in Treasury auctions from the Department pursuant to 31 CFR Part 356 is also recognized as a separate reporting entity without the need to request such status, provided such entity continues to be in compliance with the conditions set forth in Appendix A of 31 CFR Part 356.

**APPENDIX B TO PART 420—SAMPLE LARGE POSITION REPORT**

**FORMULA FOR DETERMINING A REPORTABLE POSITION**

[\$ Amounts in millions at par value as of trade date]

Security Being Reported .....	_____
Date For Which Information is Being Reported .....	_____
<b>1. Net Trading Position:</b>	
Cash/Immediate Net Settled Positions .....	\$ _____
Net When-Issued Positions for To-Be-Issued and Reopened Issues .....	\$ _____
Net Forward Settling Positions Including Next-Day Settling .....	\$ _____
Net Positions in Futures Contracts Requiring Delivery of the Specific Security .....	\$ _____
Net Holdings of STRIPS Principal Components of the Specific Security .....	\$ _____
<b>Total Net Trading Position .....</b>	<b>\$ _____</b>
<b>2. Gross Financing Position:</b>	
Total of securities received through	
Reverse Repurchase Agreements	
Overnight and Open .....	\$ _____
Term .....	\$ _____
Bonds borrowed, and as collateral for financial derivatives and other financial transactions .....	\$ _____
<b>Total Gross Financing position .....</b>	<b>+\$ _____</b>
<b>3. Net Fails Position .....</b>	<b>+\$ _____</b>
(Fails to receive less fails to deliver. If equal to or less than zero, report 0.)	
<b>4. Total Reportable Position .....</b>	<b>= \$ _____</b>
<b>Memorandum 1:</b>	
Report the total gross par amounts of securities delivered through	
Repurchase Agreements	
Overnight and Open .....	\$ _____
Term .....	\$ _____
Securities loaned, and as collateral for financial derivatives and other securities transactions .....	\$ _____
<b>Total Memorandum 1 .....</b>	<b>\$ _____</b>
<b>Memorandum 2:</b>	
Report the gross par amount of fails to deliver. Included in the calculation of line item 3 (Net Fails Position) .....	\$ _____

[67 FR 77415, Dec. 18, 2002; 68 FR 402, Jan. 3, 2003]

**PART 449—FORMS, SECTION 15C OF THE SECURITIES EXCHANGE ACT OF 1934**

Sec.

449.1 Form G-FIN, notification by financial institutions of status as government se-

curities broker or dealer pursuant to section 15C(a)(1)(B)(i) of the Securities Exchange Act of 1934.

449.2 Form G-FINW, notification by financial institutions of cessation of status as government securities broker or dealer pursuant to section 15C(a)(1)(B)(i) of the