

U.S. DEPARTMENT OF THE TREASURY

Press Center



Treasury Calls for Large Position Reports

6/1/2016

WASHINGTON - The Treasury is calling for Large Position Reports from those entities whose positions in the 1-5/8% Treasury Notes of May 2026 equaled or exceeded \$2.3 billion as of close of business Monday, May 16, 2016. This call for Large Position Reports is a test. Entities with positions in this note equal to or exceeding the \$2.3 billion threshold must report these positions to the Federal Reserve Bank of New York. Entities with positions in this note below \$2.3 billion are not required to file Large Position Reports.

Reports must be received by the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York before 5:00 PM Eastern Time on Wednesday, June 8, 2016, and must include the required position and administrative information. Large Position Reports may be faxed to (212) 720-8707 or delivered to the Bank at 33 Liberty Street, 4th floor.

Details on Call for Large Position Reports

Security Description:	1-5/8% Treasury Notes of May 2026, Series C-2026
CUSIP Number:	912828 R 36
CUSIP Number of STRIPS Principal Component:	9128202 R 7
Maturity Date:	May 15, 2026
Date for Which Information Must Be Reported:	May 16, 2016
Large Position Reporting Threshold:	\$2.3 Billion (Par Value)
Date Report Is Due:	June 8, 2016, before 5:00 PM Eastern Time

This call for Large Position Reports is made under Treasury's large position reporting rules (17 CFR Part 420). The notice calling for Large Position Reports is also being published in the Federal Register. This press release, a copy of a sample Large Position Report (which appears in Appendix B of the rules at 17 CFR Part 420), and supplementary formula guidance are available at www.treasurydirect.gov/instit/statreg/gsareg/gsareg.htm.

Non-media questions about Treasury's large position reporting rules should be directed to Treasury's Government Securities Regulations Staff on (202) 504-3632. Questions regarding the method of submission of Large Position Reports should be directed to the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York at (212) 720-7993 or (212) 720-8107.

###

