

Treasury Calls for Large Position Reports

July 15, 2021

WASHINGTON - The U.S. Department of the Treasury is calling for Large Position Reports from those entities whose positions in the 0-7/8% Treasury Notes of November 2030 equaled or exceeded \$4.1 billion as of Monday, November 16, 2020 or Monday, December 14, 2020.

Entities must submit separate reports for each reporting date on which their positions equaled or exceeded the reporting threshold. Entities with positions in these notes below \$4.1 billion are not required to submit Large Position Reports.

Reports must be received by Treasury before 5:00 PM (ET) on Thursday, July 22, 2021 and must include the required position(s) and administrative information. Large Position Reports may be submitted using Treasury's LPR webform (available at <https://www.treasurydirect.gov/instit/statreg/gsareg/LPR-form.htm>) or by fax to Treasury at (202) 504-3788.

Details on Call for Large Position Reports

Security Description:	0-7/8% Treasury Notes of November 2030, Series F-2030	0-7/8% Treasury Notes of November 2030, Series F-2030
CUSIP Number:	91282CAV3	91282CAV3
CUSIP Number of STRIPS Principal Component:	912821FP5	912821FP5
Maturity Date:	November 15, 2030	November 15, 2030
Reporting Dates:	November 16, 2020	December 14, 2020
Reporting Threshold:	\$4.1 Billion (Par Value)	\$4.1 Billion (Par Value)
Date Report Is Due:	July 22, 2021 before 5:00 PM	July 22, 2021 before 5:00 PM

(ET)

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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 public announcement, 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.

Non-media questions about Treasury's large position reporting rules and the submission of Large Position Reports should be directed to Treasury's Government Securities Regulations Staff at (202) 504-3632 or govsecreg@fiscal.treasury.gov.

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