Please submit a letter describing the firm’s business capabilities to pilotinfo@ny.frb.org by February 27, 2013. The letter should include:

- Business description of the firm and of the consolidated group to which it belongs, including, among other things: jurisdiction of formation, number of years of existence, number of employees, a business summary, geographic presence, description of business lines (including types of markets and customers served, and percentage of total revenues and/or operating profits), business strategy, main competitors, risk management policies, composition of the firm’s securities portfolio and the firm’s funding composition and strategy.

- Percent of business allocated to the Treasury market.

- Organizational chart of the firm, listing senior management of the firm and key management and staff members of the Treasury trading desk and desk support team.

- Volume of the firm’s Treasury market trading activity, including both purchases and sales and auction participation, over the past 3 years (detailed monthly in the following maturity buckets: 0-3yr, 3-6yr, 6-11yr, 11-30yr);

- How the firm’s business profile positions the firm to meet the Business Standards outlined in the “Expectations to be Met by Pilot Program Participants” section of the published announcement; and

- How the firm expects to fulfill the obligations listed under the Operations section of the “Expectations to be Met by Pilot Program Participants” section of the published announcement.

- Registration information with minority-, women- or veteran- owned associations or Small Business Administration (where relevant).