

# DRAFT Web site

## Monthly Schedule of Short-Term Investment Funds

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### A. Use of this Schedule

The Monthly Schedule of Short-term Investment Funds (STIF) is used by banks that manage a STIF, pursuant to 12 CFR 9.18, to disclose information about the fund and its portfolio holdings to the OCC within five business days after each calendar month-end. You may direct questions to David Barfield, National Bank Examiner, Market Risk Division, at (202) 649-6396 or Joel Miller, Group Leader, Asset Management, at (202) 649-6417.

### B. How to Submit the Disclosures

1. All banks subject to these disclosure requirements must submit monthly STIF disclosures electronically using the Monthly Schedule of Short-Term Investment Funds template provided on this Web site. **No changes can be made to the template.** Banks that manage multiple STIF funds must submit the disclosure information for each fund in a separate file.
2. The submitted files must be named using the following naming convention.  
STIF\_DATE\_BANKNAME\_STIFNAME.xlsx  
  
STIF is the file designation and is standard for all files.  
DATE is the relevant month-end calendar date (YYYYMMDD).  
BANKNAME is the legal title of the Bank.  
STIFNAME is the legal title of the short-term Investment fund.
3. Banks must submit the completed templates to the OCC through an OCC-established FTP Web site. This will allow documents to be managed in a secured environment. For access to the OCC-established FTP Web site, please complete the Monthly Schedule of Short-Term Investment Funds FTP Web site Registration Request Form and email it to the email address below. You will receive by return email the FTP Web site URL, user access information, and template uploading instructions. Banks may request access for multiple users.

[David.Barfield@occ.treas.gov](mailto:David.Barfield@occ.treas.gov) or [Joel.Miller@occ.treas.gov](mailto:Joel.Miller@occ.treas.gov)

# DRAFT Template Instructions

## Monthly Schedule of Short-Term Investment Funds Template Instructions

In general, the terms used in these instructions and for the monthly disclosure template are defined in the same manner as terms used in Securities and Exchange Commission Rule 2a-7 for money market funds (17 CFR 270.2a-7). Date values should be reported in the mm/dd/yyyy format. Dollar values should be reported to the nearest cent. Net asset value per participating Interest should be reported to the nearest hundredth of a cent.

1. Name of Bank is the legal title of the Bank.
2. FDIC Certificate Number is the unique certificate number assigned to the bank by the FDIC.
3. To facilitate communication between the OCC and the Bank concerning this report, please provide contact information in line item 3 for the person at the bank to whom questions should be directed.
4. Report Date is the relevant month-end calendar date.
5. Name of Fund is the legal title of the Short-Term Investment Fund.
6. Type of Fund is either a fund established under 12 CFR 9.18(a)(1) "common trust fund" or a fund established under 12 CFR 9.18(a)(2) "collective investment fund."
7. Dollar-weighted Average Portfolio Maturity means the average time it takes for securities in a portfolio to mature, weighted in proportion to the dollar amount that is invested in the portfolio. The dollar-weighted average portfolio maturity is determined in the same manner as is required by the Securities and Exchange Commission pursuant to Rule 2a-7 for money market funds (17 CFR 270.2a-7).
8. Dollar-weighted Average Portfolio Life Maturity is generally based on the same methodology as the dollar-weighted average portfolio maturity determination, but the calculation bases a security's maturity on its stated final maturity date without regard to a security's interest rate reset date. The dollar-weighted average portfolio life maturity is determined in the same manner as is required by the Securities and Exchange Commission pursuant to Rule 2a-7 for money market funds (17 CFR 270.2a-7).
9. Provide the total value of securities at amortized cost in line item 9a, the total value of other assets at amortized cost in line item 9b, and the total value of liabilities in line item 9c. Line item 9d should equal the sum of line item 9a and line item 9b minus line item 9c. Dollar values should be reported to the nearest cent.
10. Amortized Cost Net Asset Value Per Participating Interest is the fund's net asset value calculated using amortized cost, rounded to the nearest hundredth of a cent.

11. Mark-to-Market Net Asset Value Per Participating Interest is the fund's net asset value calculated using available market quotations, including the value of any capital support agreement, rounded to the nearest hundredth of a cent.

12. If the bank or an affiliate of the bank has entered into a Capital or Liquidity Support Agreement with the Fund, answer yes. Otherwise, please answer or no. If the answer to line item 12a is yes, enter the net asset value per participating interest calculated using available market quotations, excluding the value of any capital support agreement, rounded to the nearest hundredth of a cent, in 12b.

13. For each instrument held by the STIF, the following must be disclosed:

- a. Name of Issuer: For example, "United States Treasury."
- b. The title of the issue (including coupon or yield): For example, "United States Treasury Note .2200%."
- c. CUSIP Number: If the security has a CUSIP, filers must provide the security's CUSIP number.
- d. Other Unique Identifier: If the security does not have a CUSIP, please provide a unique number used for internal reporting purposes.
- e. Category of Investment: You must use the following categories to identify each holding.

Treasury Debt	Government Agency Debt
Variable Rate Demand Note	Other Municipal Debt
Financial Company Commercial Paper	Asset Backed Commercial Paper
Other Commercial Paper	Certificate of Deposit
Structured Investment Vehicle Note	Treasury Repurchase Agreement
Government Agency Repurchase Agreement	Other Repurchase Agreement
Insurance Company Funding Agreement	Investment Company
Collective Investment Fund	Other Note or Other Instrument

- f. If the Category of Investment in line item 13e is Other Note or Other Instrument, include a brief description in line item 13f.
- g. Market Value with Capital Support is the value of the security, calculated using available market quotations, including the value of any capital support agreement, to the nearest cent.
- h. Market Value without Capital Support is the value of the security, calculated using available market quotations, excluding the value of any capital support agreement, to the nearest cent.

- i. Amortized Cost is generally defined as the cost at which an investment is acquired, adjusted for any amortization of premium or accretion of discount.
- j. Maturity Date is the date used in calculating the Dollar-weighted Average Portfolio Maturity.
- k. Final Legal Maturity Date is the date used in calculating the Dollar-weighted Average Portfolio Life Maturity.