

DRAFT Website

Monthly Schedule of Short-Term Investment Funds

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. For questions, contact the Asset Management Policy unit: stifreporting@occ.treas.gov.

Submitting STIF Templates Via BankNet

Banks must submit the completed [STIF Template](#) (XLSX) through the OCC's BankNet website. Register for access to the OCC's [BankNet](#) website. If you have any questions regarding the BankNet registration process, please contact BankNet support at BankNet@occ.treas.gov or 1 (800) 641-5925.

Once you have obtained your BankNet user ID and password, you will use BankNet's Large File Transfer process to upload the template via BankNet. These are [instructions](#) (PDF) for BankNet's Large File Transfer. Please remember to upload your files to the "STIF" folder.

How to Complete the STIF Template

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). All banks subject to these disclosure requirements must submit monthly STIF disclosures electronically using the Monthly Schedule of Short-Term Investment Funds template provided. 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.

- 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 title of the short-term Investment fund.
- Limit the number of characters in the file name to no more than 100. If necessary, abbreviate the BANKNAME and STIFNAME.
- Dollar values should be reported to the nearest cent (e.g., \$1.00). Net asset value per participating Interest should be reported to the nearest hundredth of a cent (e.g., \$.9997). Items not applicable should be left blank.
- FDIC Certificate Number is the unique certificate number assigned to the bank by the FDIC.
- To facilitate communication between the OCC and the Bank concerning this report, please provide contact information in line item three for the person at the bank to whom questions should be directed.
- Name of Fund is the legal title of the Short-Term Investment Fund.
- 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."

- 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). 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).
- 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.
- Amortized Cost Net Asset Value Per Participating Interest is the fund's net asset value per participating interest for purposes of admissions and withdrawals, rounded to the nearest hundredth of a cent.
- 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.

- 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 no. If the answer to line item 12a is yes, in 12b 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.
- 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.
 - Agency Repurchase Agreement
 - Asset Backed Commercial Paper
 - Other Commercial Paper
 - Certificate of Deposit
 - Collective Investment Fund
 - Company Funding Agreement
 - Financial Company Commercial Paper

Government Agency Debt
Investment Company
Other Municipal Debt
Other Note or Other Instrument
Other Repurchase Agreement Insurance
Structured Investment Vehicle Note
Treasury Debt
Treasury Repurchase Agreement Government
Variable Rate Demand Note

- 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.

