

# Payment Stablecoin Activity and Reserve Weekly Reporting

Instructions for OCC Reporting Form PS-01

*Weekly*

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## General Instructions

OCC Reporting Form PS-01 collects standardized daily information on payment stablecoin issuance, reserve assets, stablecoin ownership concentration, and trading activity for permitted payment stablecoin issuers (PPSI) and foreign payment stablecoin issuers (FPSI) registered with the OCC. The reporting form comprises eight individual schedules that are required to be completed with daily data and submitted on a weekly basis by all OCC-supervised PPSIs and FPSIs.

### Who Must Report

Every OCC-supervised PPSI and FPSI is required to prepare a Form PS-01. A PPSI or FPSI is required to submit a separate Form PS-01 with all required schedules for each payment stablecoin it issues.

### Where to Submit the Reports

PPSIs and FPSIs must submit the completed Form PS-01 electronically through OCC BankNet.

For BankNet assistance, contact the OCC at: [BankNet@occ.treas.gov](mailto:BankNet@occ.treas.gov).

### When to Submit the Reports

PPSIs and FPSIs must submit Form PS-01 with all required schedules weekly. Submissions must be made on a weekly basis every Wednesday by 5:00 PM (Eastern) through BankNet. If a permitted payment stablecoin issuer is unable to timely file all or any portion of Form PS-01, it must submit a written notice of late filing to the OCC. The notice must: (a) disclose the permitted payment stablecoin issuer's inability to timely file all or specified portions of Form PS-01 and the reasons therefore in reasonable detail; (b) include the date by which Form PS-01 will be filed; and (c) be filed on or before the deadline for filing Form PS-01. Failure to file reports on a timely basis may subject the institution to supervisory action.

### How to Prepare the Reports

#### *Applicability of GAAP*

PPSIs and FPSIs are required to prepare the Form PS-01 schedules in accordance with U.S. generally accepted accounting principles (GAAP) and these instructions. The financial records of PPSIs and FPSIs should be maintained in such a manner and scope to ensure that Form PS-01 and its required schedules are prepared in accordance with these instructions.

### ***Reporting Period***

The reporting period for Form PS-01 is one week from 12:00:00 a.m. (Eastern) each Wednesday to 11:59:59 p.m. (Eastern) the following Tuesday. The reporting period includes each calendar day in the period inclusive of weekends and holidays. Line items for daily amounts are the values as of 11:59:59 p.m. (Eastern) or for the period of 12:00:00 a.m. to 11:59:59 p.m. (Eastern), as applicable, on each calendar day of the reporting period. Unless otherwise stated, end-of-day (EOD) is 11:59:59 p.m. (Eastern). Assets acquired or disposed of during the reporting period are reported only for calendar days on which the assets were held.

### ***Rounding***

Unless otherwise stated, all dollar amounts must be reported in thousands, with the figures rounded to the nearest thousand. Items less than \$500 will be reported as zero.

### ***Foreign Currency Denominated Assets***

Foreign currency denominated assets should be converted into U.S. dollar equivalents as of the applicable calendar date.

### ***Technical Details***

The following instructions apply generally to the Form PS-01 schedules, unless otherwise specified.

- Do not enter any information in gray shaded cells, including those with embedded formulas.
- Ensure that any internal consistency checks are complete prior to submission.
- Dates should be entered in an YYYY-MM-DD format (unless otherwise indicated).
- Report negative numbers with a minus (-) sign.
- An amount, zero, or null should be entered for all items, except in those cases where other options such as “not available” or “other” are specified. If information is not available or not applicable and no such options are offered, the field should be left blank.

## Other Instructional Guidance

### *Confidentiality*

Data that is collected in Form PS-01 is confidential. All forms, worksheets, and schedules are the property of the OCC and unauthorized disclosure is prohibited pursuant to 12 CFR 4.37.

### *Regulatory Citations*

All regulatory citations in Form PS-01 and these instructions reference the regulations implementing the Guiding and Establishing National Innovation for U.S. Stablecoins Act (12 USC 5901 et seq.) (GENIUS Act) contained in 12 CFR 15. Refer to the definitions outlined in § 15.2 of the regulations for relevant terms referenced in Form PS-01 and these instructions.

### *Interpretations*

Questions and requests for interpretations of matters appearing in any part of these instructions should be addressed by the supervisory team for the PPSI or FPSI. Regardless of whether a PPSI or FPSI requests an interpretation of a matter appearing in these instructions, when the OCC's interpretation of the instructions differs from the PPSI's or FPSI's interpretation, the OCC may require the PPSI or FPSI to prepare this report in accordance with the agency's interpretation and to amend previously submitted reports.

### *Amended Reports*

The OCC will require the filing of an amended Form PS-01 if a previous submission contains omissions or significant errors. Additionally, a PPSI or FPSI must file an amended report when it or the OCC discovers significant errors or omissions subsequent to submission of a report. Amended filings must be made within five calendar days of discovery by the filer or receipt of notice by the OCC to the filer, unless additional time is granted in the sole discretion of the OCC. If resubmission is required, PPSIs or FPSIs should contact their supervisory team.

### *Failure to File Amended Reports*

Failure to file amended reports on a timely basis may subject the institution to supervisory action. If a PPSI or FPSI is unable to file all or any portion of Form PS-01 in a timely manner, it must submit a written notice of late filing to the OCC. The notice must (a) disclose the reporting entity's inability to timely file all, or specified portions, of Form PS-01 and the reasons therefore in reasonable detail; (b) include the date by which Form PS-01 will be filed; and (c) be filed on or before the deadline for filing Form PS-01.

## Cover

### General Instructions

Complete the required data fields.

### Item Instructions

#### *Caption and Instructions*

**OCC Assigned Registration ID.** Report the OCC assigned registration number.

**PPSI or FPSI Name.** Report the legal name of the PPSI or FPSI, as registered or licensed under applicable law.

**PPSI or FPSI Legal Entity Identifier (LEI).** Report the PPSI or FPSI's LEI. The LEI is a 20-digit alpha-numeric code that uniquely identifies entities that engage in financial transactions. A reporting institution must provide its LEI on the cover page of this report only if it already has an LEI. The LEI must be a currently issued, maintained, and valid LEI, not an LEI that has lapsed. If a reporting institution does not have an LEI, it is not required to obtain one for purposes of reporting it on this report.

**Payment Stablecoin Name.** Report the full name of the payment stablecoin within the scope of the form (e.g., "XXX Payment Stablecoin").

**Payment Stablecoin Ticker Symbol.** Report the ticker symbol of the payment stablecoin within the scope of the form (e.g., "XXXC").

**Reporting Period.** Enter the calendar dates (YYYY-MM-DD) of the reporting period (e.g., 202X-01-01 to 202X-01-07).

## Schedule A: General

### General Instructions

Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<u>Item No.</u>	<u>Caption and Instructions</u>
1.	<p><b><u>Top 100 payment stablecoin wallet addresses by number of payment stablecoins.</u></b> Report the 100 largest payment stablecoin wallet addresses by total number of outstanding payment stablecoins at EOD. If over 100 wallet addresses exist, include the top 100 wallet addresses by total payment stablecoins held. If fewer than 100 wallet addresses exist, report all wallet addresses.</p> <p>Complete column A for item 1.a.</p>
1.a	<p><b><u>Payment stablecoin wallet address.</u></b> Enter the alphanumeric address of the payment stablecoin wallet.</p> <p><i>Column instructions:</i></p> <p>➤ <i>Column A, Number of outstanding payment stablecoins:</i> Report the EOD total number of outstanding payment stablecoins.</p>
2.	<p><b><u>Top 100 payment stablecoin wallet addresses by trading volume.</u></b><sup>1</sup> Report the 100 largest payment stablecoin wallet addresses by daily payment stablecoin trading volume. If over 100 wallet addresses exist, include the top 100 wallet addresses by daily payment stablecoin trading volume. If fewer than 100 wallet addresses exist, report all wallet addresses.</p> <p>Complete columns A and B for item 2.a.</p>
2.a	<p><b><u>Payment stablecoin wallet address:</u></b> Enter the alphanumeric address of the payment stablecoin wallet.</p>

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<sup>1</sup> The OCC is proposing to define the term “trading volume” to mean the aggregate number of payment stablecoins issued by a permitted payment stablecoin issuer or foreign issuer that were purchased or sold on exchanges during a specified period of time.

*Column instructions:*

- *(Column A) Daily gross buy volume:* Report the gross purchase activity for the calendar day. Transactions should not be netted.
- *(Column B) Daily gross sell volume:* Report the gross sale activity for the calendar day. Transactions should not be netted.
- *(Column C) Total daily trading volume:* This item is a shaded cell and is derived from the sum of (Column A) Daily Gross Buy Volume and (Column B) Daily Gross Sell Volume.

3. **Top 100 exchanges by trading volume.** Report the top 100 centralized or decentralized exchanges by daily trading volume on which the payment stablecoin traded during the calendar day.

Complete (Column A) for item 3.a.

- 3.a **Exchange name.** Enter the full legal name of the centralized or decentralized exchange.

*Column instructions:*

- *(Column A) Daily trading volume:* Report the daily total trading volume of the payment stablecoin.

4. **Daily total trading volume of all exchanges.** Report the daily total trading volume across all exchanges.

5. **Top five counterparties by exposure.** Report the top five non-Federal Reserve Bank counterparties by largest EOD aggregate dollar exposure.

Complete (Column A) for item 5.a.

- 5.a **Non-Federal Reserve Bank counterparty name.** Enter the full legal name of the counterparty.

*Column instructions:*

- *(Column A) Aggregate exposure:* Report the total dollar value of aggregate exposures to each non-Federal Reserve Bank counterparty. Aggregate exposures include deposits or insured shares at insured depository institutions, securities custodied at eligible financial institutions, bilateral reverse repurchase agreements with any counterparty, or through other exposures.

## Schedule B: Issuance and Redemption

### General Instructions

Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<u>Item No.</u>	<u>Caption and Instructions</u>
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1.	<b><u>Daily outstanding payment stablecoins.</u></b> For each blockchain listed in item 1.a, complete columns A through G.
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1.a	<b><u>Blockchain name.</u></b> Provide the name of the blockchain network.
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*Column instructions:*

- *(Column A) Outstanding issuance value at beginning of day.* Report the total par value of outstanding payment stablecoins at the beginning of the calendar day (i.e., 12:00:00 a.m. (Eastern)).
- *(Column B) Payment stablecoins issued.* Report the daily total par value of all payment stablecoins issued to customers on each specified blockchain. This figure represents total daily gross issuances in circulation before any redemptions or burns and does not include stablecoins held by the permitted payment stablecoin issuer itself, not yet issued to customers.
- *(Column C) Payment stablecoins redeemed.* Report the daily total par value of all payment stablecoins redeemed. This figure represents the total daily gross reduction in supply.
- *(Column D) Payment stablecoins removed from circulation.* Report the daily total par value of payment stablecoins that have been removed from circulation (e.g., by sending them to a verifiable inaccessible address (burn address) through a smart contract burn function or placing them in inventory in an issuer-controlled wallet).
- *(Column E) Temporarily access-restricted.* Report the total EOD par value of payment stablecoins that are currently held in wallets or smart contracts subject to temporary freezes or administrative blocks (e.g., blacklist functions).

- *(Column F) Time-locked.* Report the total EOD par value of payment stablecoins on each specified blockchain held in smart contracts or vesting schedules that prevent transfer or liquidation until a specific future timestamp or block height.
- *(Column G) Permanently access-restricted.* Report the total EOD par value of payment stablecoins that are irretrievably lost or inaccessible. This includes payment stablecoins sent to known “burn addresses” (other than through the formal redemption process).
- *(Column H) Total nonredeemable payment stablecoins.* This item is a shaded cell and is derived from the sum of items (Column E) Temporary access restricted, (Column F) Time-locked, and (Column G) Permanently access-restricted. This represents all restricted payment stablecoins that cannot currently be redeemed.
- *(Column I) Outstanding issuance value at EOD.* This item is a shaded cell and is derived from the sum of items (Column A) Outstanding issuance value at beginning of day and (Column B) Payment stablecoins minted less items (Column C) Payment stablecoins redeemed, (Column D) Payment stablecoins removed from circulation, and (Column H) Total nonredeemable payment stablecoins. This represents the total par value of payment stablecoins at the end of the calendar day (i.e., 11:59:59 p.m. (Eastern)).

1.b **Total payment stablecoins.** This item is a shaded cell and is derived from the sum of blockchains reported in item 1.a, Blockchain name.

2. **Secondary market pricing**

2.a **Minimum price.** Report the daily minimum executed transaction price across the top 15 exchanges listed in Schedule A.3. Report to the nearest sixth decimal place. Report the actual value; do not report in thousands.

2.b **Maximum price.** Report the daily maximum executed transaction price across the top 15 exchanges listed in Schedule A.3. Report to the nearest sixth decimal place. Report the actual value; do not report in thousands.

2.c **Estimated secondary-market price.** Report the Volume-Weighted Average Price (VWAP)<sup>2</sup> of the outstanding payment stablecoin in circulation across the top 15 exchanges listed in Schedule A.3. Report to the nearest sixth decimal place. Report the actual value; do not report in thousands.

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<sup>2</sup> Volume-Weighted Average Price (VWAP) is defined as average price for a period (usually a day), weighted by trading volume.

- 2.d **Estimated secondary-market peg deviation.** Report the volume-weighted average difference between the payment stablecoin's execution price and its target peg value (e.g., \$1.00) across the top 15 exchanges listed in Schedule A.3. Report to the nearest sixth decimal place. Report the actual value; do not report in thousands.
- 2.e **Secondary-market bid/ask spread.** Report the average of the difference between EOD ask prices and the bid prices across the top 15 exchanges listed in Schedule A.3. Report to the nearest sixth decimal place. Report the actual value; do not report in thousands.
3. **Liquidity measures**
- 3.a **Total payment stablecoins purchased not yet minted.** Report the EOD aggregate count of payment stablecoins for which valid purchase orders have been received and funds cleared, but for which the corresponding on-chain minting transaction has not been finalized.
- 3.b **Total payment stablecoins redeemed not yet paid.** Report the EOD aggregate count of payment stablecoins that have been tendered for redemption (e.g., burned or transferred to the issuer), but for which the corresponding fiat currency settlement has not yet been provided to the payment stablecoin holder.
- 3.c **Average redemption time.** Report the average duration in hours between the confirmation of a redemption request and the initiation of a transfer to the payment stablecoin holder (e.g., hh:mm:ss).
- 3.d **Total redemption dollar amount exceeding 48 hours.** Report the daily total redemption dollar amount in which the transfer of funds was not initiated to payment stablecoin holders within 48 hours.
4. **Redemption amounts**
- 4.a **Minimum redemption amount.** Report the dollar amount of the daily single smallest individual redemption transaction successfully redeemed for fiat. Report the actual value; do not report in thousands.
- 4.b **Maximum redemption amount.** Report the dollar amount of the daily single largest individual redemption transaction successfully processed. Report the actual value; do not report in thousands.
- 4.c **Average redemption amount.** Report the arithmetic mean dollar amount of all redemption transactions processed daily. Report the actual value; do not report in thousands.

## Schedule C: Reserve Assets

### General Instructions

Complete items 1.a through 1.f for columns A, C through H, and J through M. Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<b><u>Item No.</u></b>	<b><u>Caption and Instructions</u></b>
1.	<b><u>Asset categories.</u></b> Report daily dollar amount balances and associated metrics for each reserve asset category listed below. Assets should be reported in only one of the asset categories listed in 1.a. – 1.f.
1.a	<b><u>Cash.</u></b> Report cash balances held in deposits or insured shares payable on demand, or money standing to the credit of an account with a Federal Reserve Bank.
1.b	<b><u>Money received under repurchase agreements.</u></b> Report money received through repurchase agreements secured by eligible collateral as defined in 12 CFR 15.11(b)(4).
1.c	<b><u>U.S. Treasury securities.</u></b> Report holdings of U.S. Treasury securities.
1.d	<b><u>Money market mutual funds (MMF).</u></b> Report investments in money market mutual funds.
1.e	<b><u>Reverse repurchase agreements.</u></b> Report cash lent under reverse repurchase agreements.
1.f	<b><u>Other instruments.</u></b> Report any other reserve assets, including physical cash, not reported in other asset categories.

1.g **Total reserve assets.** This item is a shaded cell and is derived from the sum of items 1.a Cash, 1.b Money received under repurchase agreements, 1.c U.S. Treasury securities, 1.d MMF, 1.e Reverse repurchase agreements, and 1.f Other instruments. This represents the total dollar amount of all reserve assets held to support outstanding payment stablecoins.

*Column instructions:*

- *(Column A) Fair value.* Report the fair value of the asset category.
- *(Column B) Percentage of total reserve assets.* This item is a shaded cell and is derived from the percentage of the respective asset category in item 1.a-1.f composing item 1.g Total reserve assets.
- *(Column C) Daily minimum.* Report the minimum intra-day daily fair value balance observed.
- *(Column D) Daily maximum.* Report the maximum intra-day daily fair value balance observed.
- *(Column E) Amortized cost basis.* Report the EOD amortized cost basis of the asset category.
- *(Column F) Balance of tokenized instruments.* Report the balance of assets within each reserve asset category that are in tokenized form (e.g., balance of tokenized Treasuries within U.S. Treasury Securities).
- *(Column G) Weighted average maturity (WAM).* Report the WAM measured in days. WAM is defined as the weighted average time remaining, measured in days, until the maturity of the asset category. For floating rate securities, the maturity shall be deemed to be one day. Additionally, demand deposits shall be deemed to have a WAM of 0.
- *(Column H) Weighted average life (WAL).* Report the WAL measured in days, for floating rate securities. WAL is defined as the weighted average time, measured in days, required for prepayment of the principal amount.
- *(Column I) Unrealized gain/loss.* This item is a shaded cell and is derived from the values in (Column A) Fair value less the values in (Column E) Amortized cost basis.

- > *(Column J) Effective interest rate (EIR)*. Report the effective interest rate on the asset category.
- > *(Column K) Interest income earned and retained*. Report daily interest income earned and retained by the PPSI or FPSI. Include accretion of discount and deduct amortization of premium on debt securities. Include interest received at the sale of debt securities to the extent that such interest had not already been accrued on the PPSI's or FPSI's books. Do not deduct accrued interest included in the purchase price of debt securities.
- > *(Column L) Interest income paid to third party*. Report daily interest income paid to third parties (e.g., affiliates, service providers).
- > *(Column M) Total monetization*. Report the total dollar amount generated by the daily sales of all instruments within each reserve asset category.
- > *(Column N) Percentage of total monetization*. This item is a shaded cell and is derived from the percentage of (Column M) Total monetization for each asset category to the total monetization of all asset categories.
- > *(Column O) Percentage tokenized*. This item is a shaded cell and is derived from the percentage of (Column F) Balance of tokenized instruments to the total balance of tokenized instruments of all asset categories.

## Schedule D: Cash Balances

### General Instructions

For items 1.a, 1.b, 1.c complete columns B through E. Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<b><u>Item No.</u></b>	<b><u>Caption and Instructions</u></b>
1.	<b><u>Cash balances.</u></b> Report cash balances disaggregated by the following categories.
1.a	<b><u>U.S. depository institutions</u></b>
1.b	<b><u>Foreign depository institutions</u></b>
1.c	<b><u>Federal Reserve Bank deposits</u></b>

#### *Column instructions*

- *(Column A) Total cash balances.* This item is a shaded cell and is derived from the sum of (Column B) Insured balances and (Column C) Uninsured balances.
- *(Column B) Insured balances.* Report the dollar amount of cash balances that are covered by FDIC deposit insurance (as applicable).
- *(Column C) Uninsured balances.* Report the dollar amount of cash balances that are not covered by FDIC deposit insurance.
- *(Column D) Money received under repurchase agreements.* Report the dollar amount of money received from a repurchase agreement.
- *(Column E) Repurchase agreement liabilities.* Report the dollar amount of repurchase agreement liabilities related to money received from repurchase agreements that are held as reserve assets.
- *(Column F) Money received under repurchase agreements net of repurchase agreement liabilities.* This item is a shaded cell and is derived from (Column D) Money received under repurchase agreements less (Column E) Repurchase agreement liabilities.

## Schedule E: U.S. Treasury Securities

### General Instructions

For Item 1, complete columns A through K. Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<u>Item No.</u>	<u>Caption and Instructions</u>
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1.	<b><u>U.S. Treasury securities.</u></b> Report information related to U.S. Treasury securities held as reserve assets.
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1.a	<b><u>CUSIP</u></b> <sup>3</sup> Report the unique 9-character CUSIP identifier associated with each reported security.
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*Column instructions*

- *(Column A) Fair value.* Report the fair value dollar amount of the security.
- *(Column B) Amortized cost.* Report the EOD amortized cost basis of the security.
- *(Column C) Par value.* Report the par value of the security.
- *(Column D) Days until final maturity.* Report the days until final maturity of the security.
- *(Column E) Days until next interest rate reset.* Report the days until the next interest rate reset date of the security, as applicable. Report N/A if the security's interest rate does not reset.
- *(Column F) Coupon.* Report the stated coupon rate of the security, expressed as an annualized percentage. For zero coupon instruments, report N/A. For floating-rate instruments, report the daily coupon rate in effect for the calendar day.
- *(Column G) Effective interest rate.* Report the effective yield of the security, expressed as an annualized percentage.
- *(Column H) Custodian.* Report the legal entity name of the primary custodian holding the security.

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<sup>3</sup> Committee on Uniform Security Identification Procedures (CUSIP).

- > *(Column I) Sub-custodian.* Report the legal entity name of a sub-custodian, if applicable. If no sub-custodian is used, indicate “None.”
- > *(Column J) Jurisdiction.* Report the legal jurisdiction governing custody of the security.
- > *(Column K) Repurchase agreement transaction amount.* For securities that are part of a repurchase transaction (i.e., the security has been pledged towards a repurchase agreement and the issuer has received cash for the transaction), report the pledged dollar amount of the underlying security. Report N/A if the security is not pledged as part of repurchase transaction.

2. **Repurchase agreements.** Report information related to money received under repurchase agreements held as reserve assets.

2.a **Repurchase agreement identifier.** Assign a unique number, starting with 1, to each repurchase agreement. For example, enter 1 for the first reported repurchase agreement, enter 2 for the second reported repurchase agreement. This number should be unique to this list and will act as an identifier for the information collected in item 3.a.

*Column instructions*

- > *(Column A) Repurchase agreement counterparty.* Report the legal entity name of the counterparty to which the reporting entity is a borrower. For bilateral and triparty repurchase agreements, report the bilateral counterparty. For centrally cleared repurchase agreements, report the central counterparty (e.g., Fixed Income Clearing Corporation). For triparty repurchase agreements, report the legal name of the triparty agent in Column D.
- > *(Column B) Cash borrowed.* Report the total principal dollar amount of cash borrowed from the counterparty in exchange for collateral.
- > *(Column C) Repurchase agreement type.* Report if the repurchase agreement transaction is bilateral, triparty, or cleared.
- > *(Column D) Legal name of agent:* For triparty repurchase agreements, report the legal name of the agent.

3. **Repurchase agreement collateral.** Report information related to the securities provided by the PPSI or FPSI as collateral in the repurchase agreement.

3.a **Repurchase agreement collateral CUSIP.** Report the unique 9-character CUSIP identifier for the specific security provided by the PPSI or FPSI as collateral. For repurchase agreements secured by multiple CUSIPs, list each CUSIP in separate rows but use the same repurchase agreement identifier in Column A.

*Column instructions*

- *(Column A) Corresponding repurchase agreement identifier.* Report the repurchase agreement identifier from item 2.a for the agreement corresponding to the specific security pledged as collateral.
- *(Column B) Collateral par value.* Report the dollar amount par value (nominal value) of the security.
- *(Column C) Collateral fair value.* Report the dollar amount fair value of the security.
- *(Column D) Collateral haircut.* Report the percentage difference between the fair value of the collateral and the cash borrowed. This represents the over-collateralization margin.
- *(Column E) Collateral maturity.* Report the maturity date of the security.
- *(Column F) Days until maturity.* Report the days until maturity of the repurchase transaction.
- *(Column G) Days until next interest rate reset.* Report the days until the next interest rate reset date of the security, as applicable. Report N/A if the security's interest rate does not reset.
- *(Column H) Rehypothecation allowed (Y/N).* Report "Y" if the repurchase agreement permits the counterparty to reuse, pledge, or re-lend the security. Report "N" if the security cannot be rehypothecated.

## Schedule F: Reverse Repurchase Agreements

### General Instructions

For items 1.a, 1.b, and 1.c, complete columns A through J.

Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period. Balances and metrics are reported using an asset's EOD values.

### Item Instructions

<u>Item No.</u>	<u>Caption and Instructions</u>
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1.	<b><u>Reverse repurchase agreements.</u></b> Report information related to reverse repurchase agreements held as reserve assets.
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1.a	<b><u>Reverse repurchase agreement identifier.</u></b> Assign a unique number, starting with 1, to each reverse repurchase agreement. For example, enter 1 for the first reported reverse repurchase agreement, enter 2 for the second reported reverse repurchase agreement. This number should be unique to this list and will act as an identifier for the information collected in item 2.a.
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*Column instructions:*

➤ *(Column A) Reverse repurchase agreement counterparty.* Report the legal entity name of the counterparty to which the reporting entity has credit exposure. For bilateral and triparty reverse repurchase agreements, report the bilateral counterparty. For centrally cleared reverse repurchase agreements, report the central counterparty (e.g., FICC).

For triparty reverse repurchase agreements, report the legal name of the triparty agent in Column D.

➤ *(Column B) Cash lent.* Report the total principal dollar amount of cash provided to the counterparty in exchange for the collateral.

➤ *(Column C) Repurchase agreement type.* Report if the reverse repurchase agreement transaction is bilateral, triparty, or cleared.

➤ *(Column D) Legal name of agent:* For triparty reverse repurchase agreements, report the legal name of the agent.

2. **Reverse repurchase agreement collateral.** Report information related to the securities provided to the PPSI or FPSI as collateral in the reverse repurchase agreement.

2.a **Reverse repurchase agreement collateral CUSIP.** Report the unique 9-character CUSIP identifier for the specific security provided to the PPSI or FPSI as collateral. For repurchase agreements secured by multiple CUSIPs, list each CUSIP in separate rows but use the same repurchase agreement identifier in Column A.

*Column instructions*

- *(Column A) Corresponding reverse repurchase agreement identifier.* Report the reverse repurchase agreement identifier from item 1.a for the agreement corresponding to the specific security held as collateral.
- *(Column B) Collateral par value.* Report the dollar par value (nominal value) of the security.
- *(Column C) Collateral fair value.* Report the dollar fair value of the security.
- *(Column D) Collateral haircut.* Report the percentage difference between the fair value of the collateral and the cash lent. This represents the over-collateralization margin.
- *(Column E) Collateral maturity.* Report the maturity date of the security.
- *(Column F) Days until maturity.* Report the days until maturity of the repurchase transaction.
- *(Column G) Days until next interest rate reset.* Report the days until the next interest rate reset date of the security, as applicable. Report N/A if the security's interest rate does not reset.
- *(Column H) Rehypothecation allowed (Y/N).* Report "Y" if the repurchase agreement permits the reporting entity to reuse, pledge, or re-lend the security. Report "N" if the security cannot be rehypothecated.

## Schedule G: Money Market Mutual Funds

### General Instructions

Complete columns A-I for item 1. Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<b><u>Item No.</u></b>	<b><u>Caption and Instructions</u></b>
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1.	<b><u>Fund name.</u></b> Report the name of the money market mutual fund.
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*Column instructions*

- (Column A) Percentage ownership in fund. Report the PPSI's or FPSI's percentage share of the fund.
- (Column B) Net asset value. Report the fund's EOD net asset value.
- (Column C) Ticker symbol. Report the MMF ticker symbol as the unique identifier associated with each reported fund.
- (Column D) Weighted average maturity (WAM). Report the WAM measured in days. WAM is defined as the weighted average time remaining, measured in days, until the maturity of the asset category. For floating rate securities, the maturity shall be deemed to be one day.
- (Column E) Weighted average life (WAL). Report the WAL, measured in days, for floating rate securities. WAL is defined as the weighted average time, measured in days, required for prepayment of the principal amount.
- (Column F) Effective interest rate (EIR). Report the annualized effective interest rate of the fund for each day.
- (Column G) Custodian. Report the legal name of the primary custodian holding the fund's assets.
- (Column H) Sub-custodian. Report the legal name of any sub-custodian, if applicable. If no sub-custodian is used, indicate "None."
- (Column I) Jurisdiction. Report the legal jurisdiction governing custody of the fund's assets.

## Schedule H: Other Instruments

### General Instructions

Report disaggregated data for reserve assets reported as Other Instruments in line item 1.f on Schedule C (e.g. physical cash). Complete columns A–E for item 1.

Unless otherwise stated, data fields below are required to be reported for each calendar day of the reporting period.

### Item Instructions

<u>Item No.</u>	<u>Caption and Instructions</u>
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1.	<b><u>Instrument name.</u></b> Report the instrument name.
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*Column instructions*

- > *(Column A) Instrument fair value.* Report the fair value of the instrument.
- > *(Column B) Asset type.* Report a clear but concise description of the asset type.
- > *(Column C) Weighted average maturity (WAM).* Report the WAM measured in days. WAM is defined as the weighted average time remaining, measured in days, until the maturity of the asset category. For floating rate instruments the maturity shall be deemed to be one day.
- > *(Column D) Weighted average life (WAL).* Report the WAL, measured in days, for floating rate instruments. WAL is defined as the weighted average time, measured in days, required for prepayment of the principal amount.
- > *(Column E) Legal identifier.* Report the legal identifier (e.g., CUSIP) of the instrument.