



Division of Investment Management  
Analytics Office

## Money Market Fund Statistics

Form N-MFP Data, period ending January 2022

Filings Received through February 7, 2022

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Information presented in this report reflects staff's compilation and analysis of data reported to the Commission on [Form N-MFP](#) for the reference period and certain other filings (Form N-CEN, Form N-CSR, or the fund's prospectus). The presented information does not reflect any filings or amended filings submitted after February 7, 2022. Staff works with the reported information and with filers to correct possible reporting errors and may update reported information to correct what appear to be clear filer errors. Corrected data from amended filings may be published in a corrected report or in the next regular report, as determined by staff.

If you have any questions or comments about this report, please contact [Viktoria Baklanova](#) ([baklanovav@sec.gov](mailto:baklanovav@sec.gov)), [Isaac Kuznits](#) ([kuznitsi@sec.gov](mailto:kuznitsi@sec.gov)), or [Trevor Tatum](#) ([tatumt@sec.gov](mailto:tatumt@sec.gov)) in the Division of Investment Management's Analytics Office with the subject line "Money Market Fund Statistics."

**Table 1: Number of Money Market Funds Reporting**Fund totals do not include feeder funds. See [Figure 1](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Subtotal	64	-	64
	Institutional Public	32	-	32
	Institutional Nonpublic	10	-	10
	Retail	22	-	22
Tax Exempt	Subtotal	61	-	61
	Institutional	12	-	12
	Retail	49	-	49
Government & Treasury	Subtotal	187	-	187
	Government	138	-	138
	Treasury	49	-	49
<b>Total</b>	<b>Total</b>	<b>312</b>	<b>-</b>	<b>312</b>

**Table 2: Money Market Fund Net Assets (\$ Billions)<sup>1</sup>**See [Figure 2](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Subtotal	827.0	↑10.7	816.3
	Institutional Public	285.0	↑2.1	282.9
	Institutional Nonpublic	342.2	↑12.6	329.6
	Retail	199.8	↓4.0	203.8
Tax Exempt	Subtotal	93.6	↓0.6	94.2
	Institutional	16.2	↑0.4	15.8
	Retail	77.4	↓1.0	78.4
Government & Treasury	Subtotal	4,169.2	↓135.2	4,304.4
	Government	2,916.1	↓71.9	2,988.0
	Treasury	1,253.1	↓63.3	1,316.4
<b>Total</b>	<b>Total</b>	<b>5,089.8</b>	<b>↓125.1</b>	<b>5,214.9</b>

<sup>1</sup>Some calculations in the change column in the tables in this report may not total as expected due to rounding. Terms used in this report are defined in [Appendix II, Key Definitions](#).

**Table 3: Asset-Weighted Seven-Day Gross Yield (Percent)**See [Figure 3](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	0.12	-	0.12
	Retail	0.18	↑0.02	0.16
Tax Exempt	Institutional	0.09	↓0.02	0.11
	Retail	0.10	↓0.04	0.14
Government & Treasury	Government	0.09	↑0.02	0.07
	Treasury	0.09	↑0.02	0.07

**Table 4: Asset-Weighted Seven-Day Net Yield (Percent)**See [Figure 4](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	0.08	-	0.08
	Retail	0.02	-	0.02
Tax Exempt	Institutional	0.04	↓0.01	0.05
	Retail	0.01	-	0.01
Government & Treasury	Government	0.02	-	0.02
	Treasury	0.01	-	0.01

**Table 5: Weighted Average Life (Days)**See [Figure 5](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	48.4	↓5.6	54.0
	Retail	46.5	↓5.1	51.6
Tax Exempt	Institutional	13.9	-	13.9
	Retail	21.4	↓2.8	24.2
Government & Treasury	Government	76.7	↓1.6	78.3
	Treasury	78.1	↓5.7	83.8

**Table 6: Weighted Average Maturity (Days)**See [Figure 6](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	29.8	↓6.3	36.1
	Retail	36.4	↓7.3	43.7
Tax Exempt	Institutional	13.5	↓0.3	13.8
	Retail	20.4	↓3.3	23.7
Government & Treasury	Government	30.3	↓3.3	33.6
	Treasury	33.4	↓6.6	40.0

**Table 7: Ratio of Daily Liquid Assets to Total Assets (Percent)**See [Figure 7](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	53.5	↑0.8	52.7
	Retail	28.9	↓3.6	32.5
Government & Treasury	Government	80.0	↑1.3	78.7
	Treasury	97.2	↑0.2	97.0

**Table 8: Ratio of Weekly Liquid Assets to Total Assets (Percent)**See [Figure 8](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	65.2	↑2.3	62.9
	Retail	44.2	↓1.1	45.3
Tax Exempt	Institutional	82.7	↓4.7	87.4
	Retail	78.9	↓1.1	80.0
Government & Treasury	Government	89.8	↑0.0	89.8
	Treasury	99.0	↓0.4	99.4

**Table 9: Prime Holdings of Bank-Related Securities by Country (\$ Billions)**  
See [Figure 9](#) for more details.

Country	2022-01	Change	2021-12
Canada	96.4	↓17.0	113.4
France	70.0	↑20.4	49.6
Japan	64.6	↓6.7	71.3
US	49.8	↑3.7	46.1
Germany	33.8	↑18.7	15.1
UK	28.4	↑9.0	19.4
Aust/NZ	27.7	↓4.9	32.6
Netherlands	25.9	↑13.0	12.9
Switzerland	11.5	↓0.6	12.1

**Table 10: Prime Holdings of Bank-Related Securities by Region (\$ Billions)**  
See [Figure 10](#) for more details.

Country	2022-01	Change	2021-12
Eurozone	147.5	↑65.3	82.2
Americas	146.3	↓13.3	159.6
Asia-Pacific	111.3	↓9.4	120.7
Europe (non-Euro)	94.0	↑43.0	51.0

**Table 11: Prime Money Market Fund Aggregate Product Exposures (\$ Billions)**  
See [Figure 11](#) for more details.

Asset Type	2022-01	Change	2021-12
Gov. and Treas.	282.9	↓79.1	362.0
CDs and Time Deposits	226.9	↑83.0	143.9
Financial Co. CP	165.1	↑7.4	157.7
Non-Financial Co. CP and Other	114.7	↑2.4	112.3
Asset-Backed	35.1	↓0.8	35.9
<b>Total</b>	824.7	↑12.9	811.8

**Table 12: Government & Treasury Funds Bank Repo Counterparties by Country (\$ Billions)**

See [Figure 12](#) for more details.

Month	2022-01	Change	2021-12
US	123.3	↑15.7	107.6
Canada	124.4	↓41.3	165.7
France	129.0	↑39.8	89.2
UK	50.8	↑8.7	42.1
Germany	11.1	↑0.9	10.2
Japan	127.7	↑3.2	124.5
Other	27.6	↑5.3	22.3
<b>Total</b>	<b>593.9</b>	<b>↑32.3</b>	<b>561.6</b>

**Table 13: Money Market Fund Repurchase Agreements with the Federal Reserve (\$ Billions)**

See [Figure 13](#) for more details.

	2022-01	Change	2021-12
<b>Total</b>	<b>1,474.6</b>	<b>↓265.1</b>	<b>1,739.7</b>

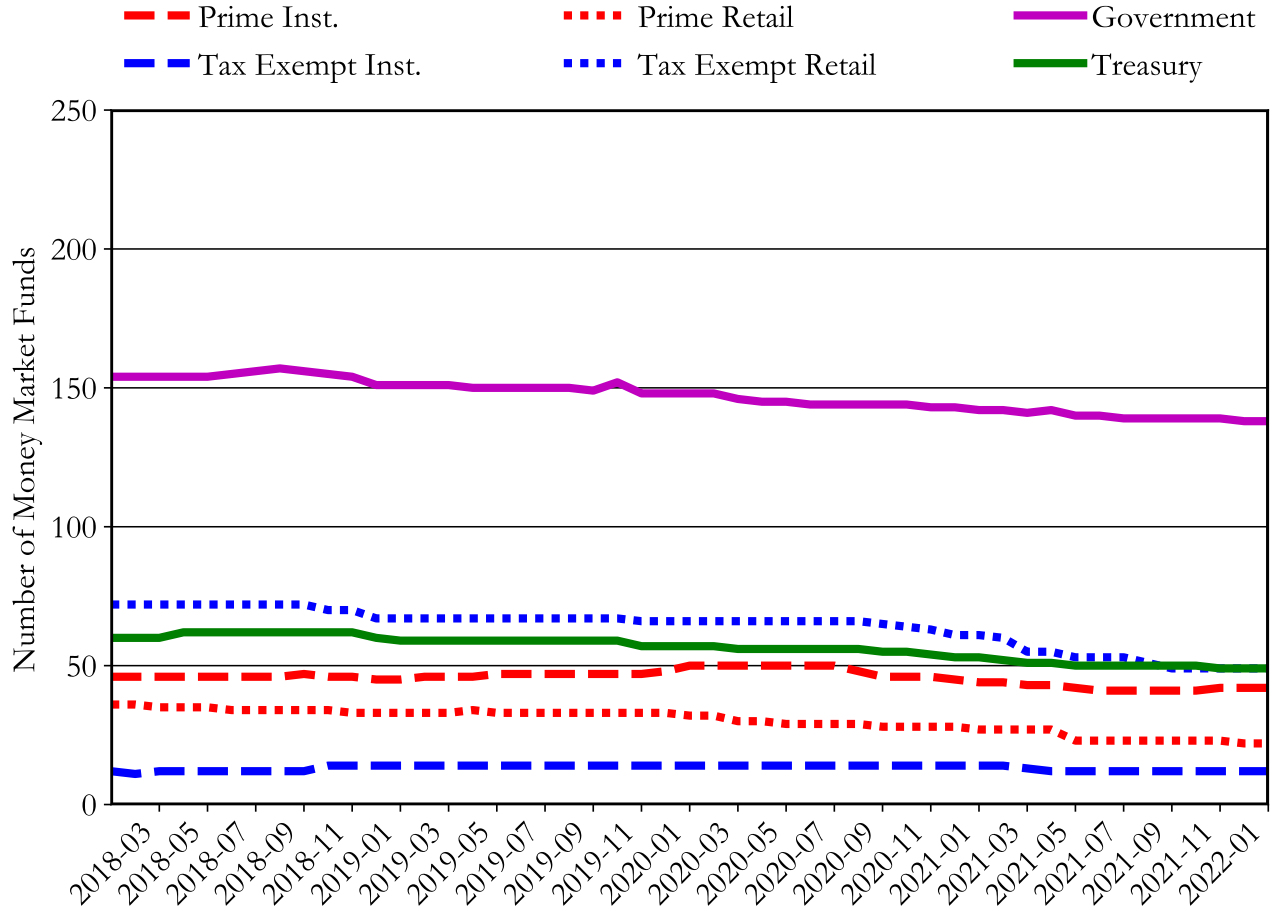
**Table 14: Securities with more than 179 Days to Maturity (Percent)**

See [Figure 14](#) for more details.

Category	Fund Type	2022-01	Change	2021-12
Prime	Institutional	6.1	↓0.7	6.8
	Retail	3.9	↑0.1	3.8
Tax Exempt	Institutional	0.4	↓0.9	1.3
	Retail	2.3	↓1.3	3.6
Government & Treasury	Government	13.9	↑0.4	13.5
	Treasury	13.8	↑0.9	12.9

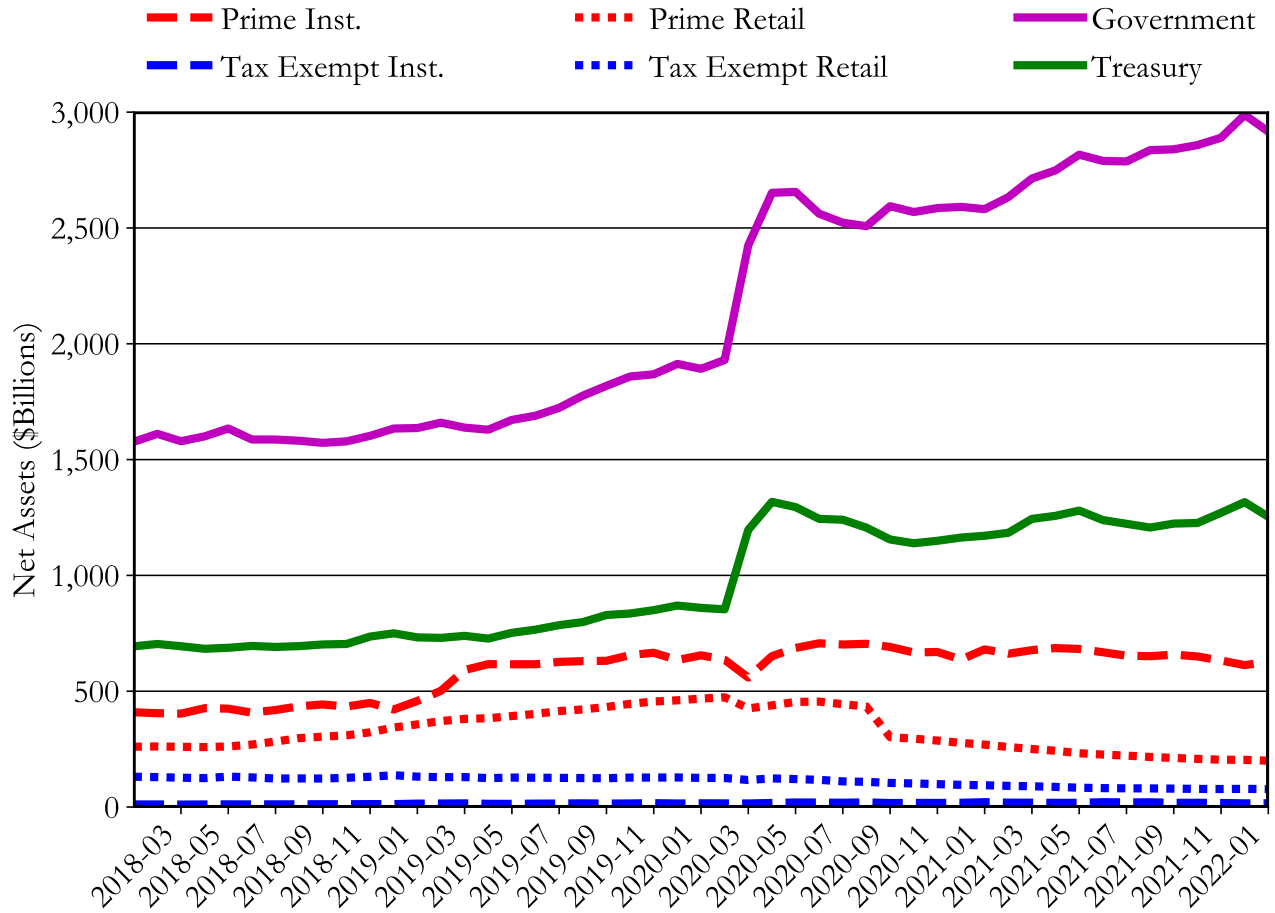
**Figure 1: Number of Money Market Funds**

See [Table A1](#) for more details.



**Figure 2: Money Market Fund Net Assets (\$ Billions)**

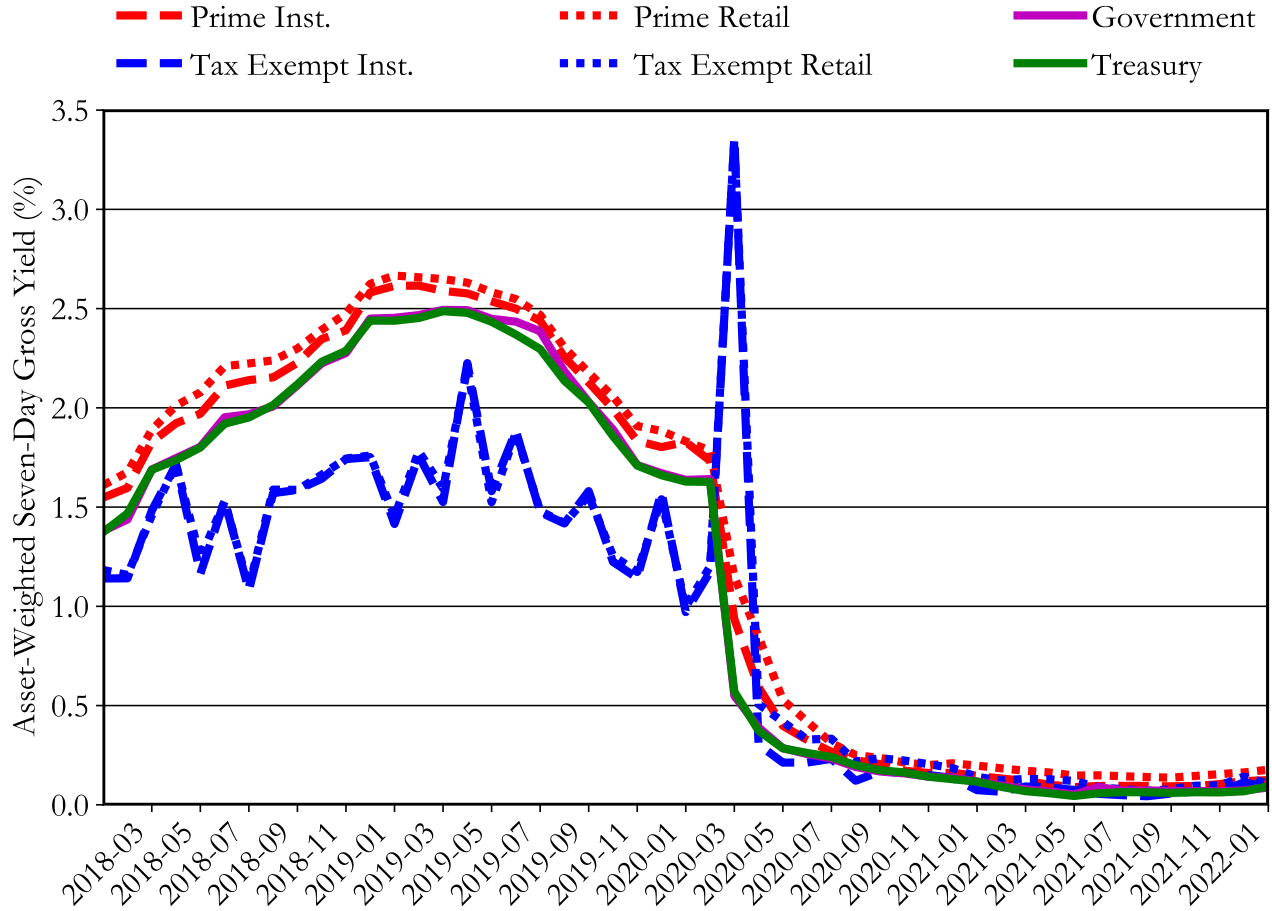
See [Table A2](#) for more details.





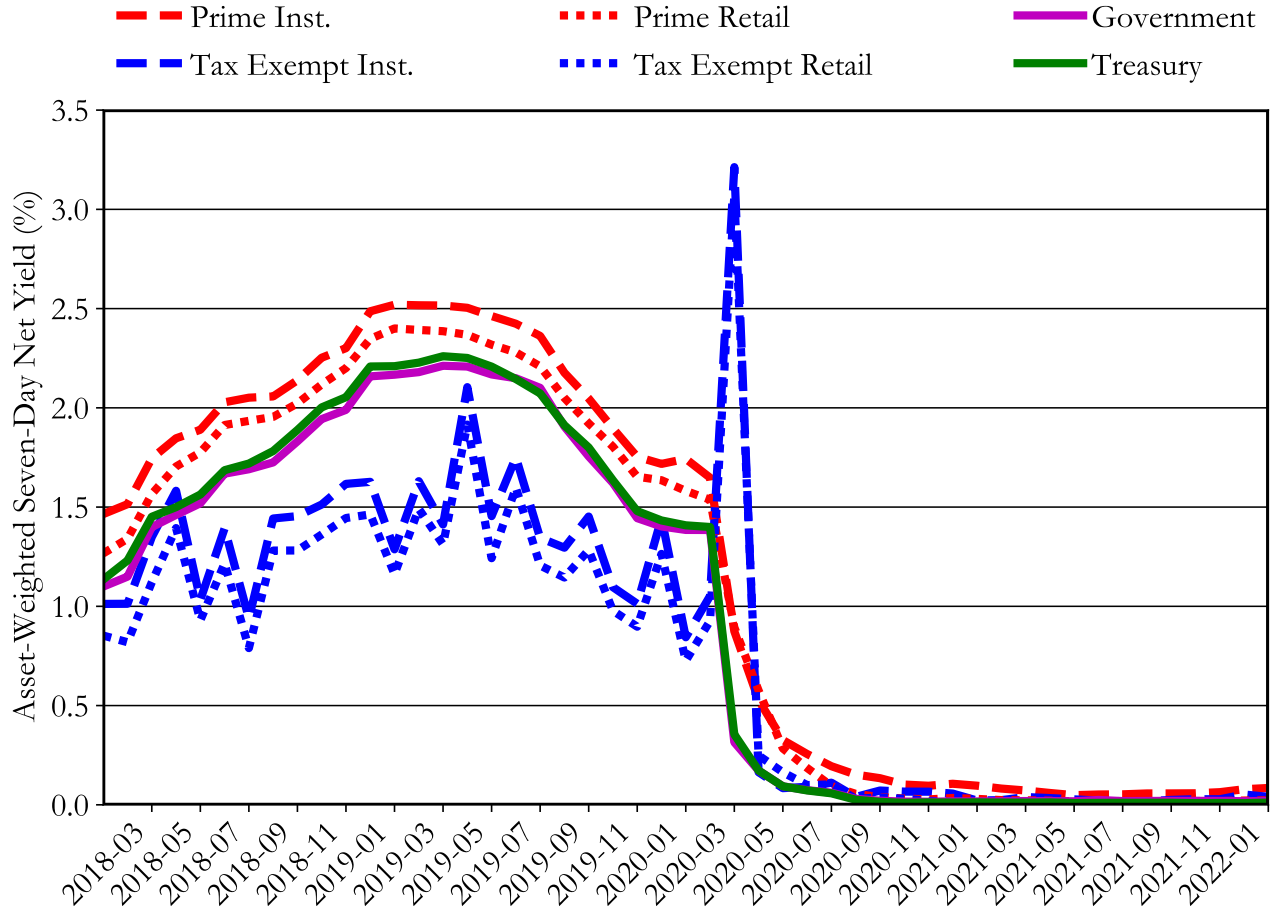
**Figure 3: Weighted 7-Day Gross Yields**

See [Table A3](#) for more details.



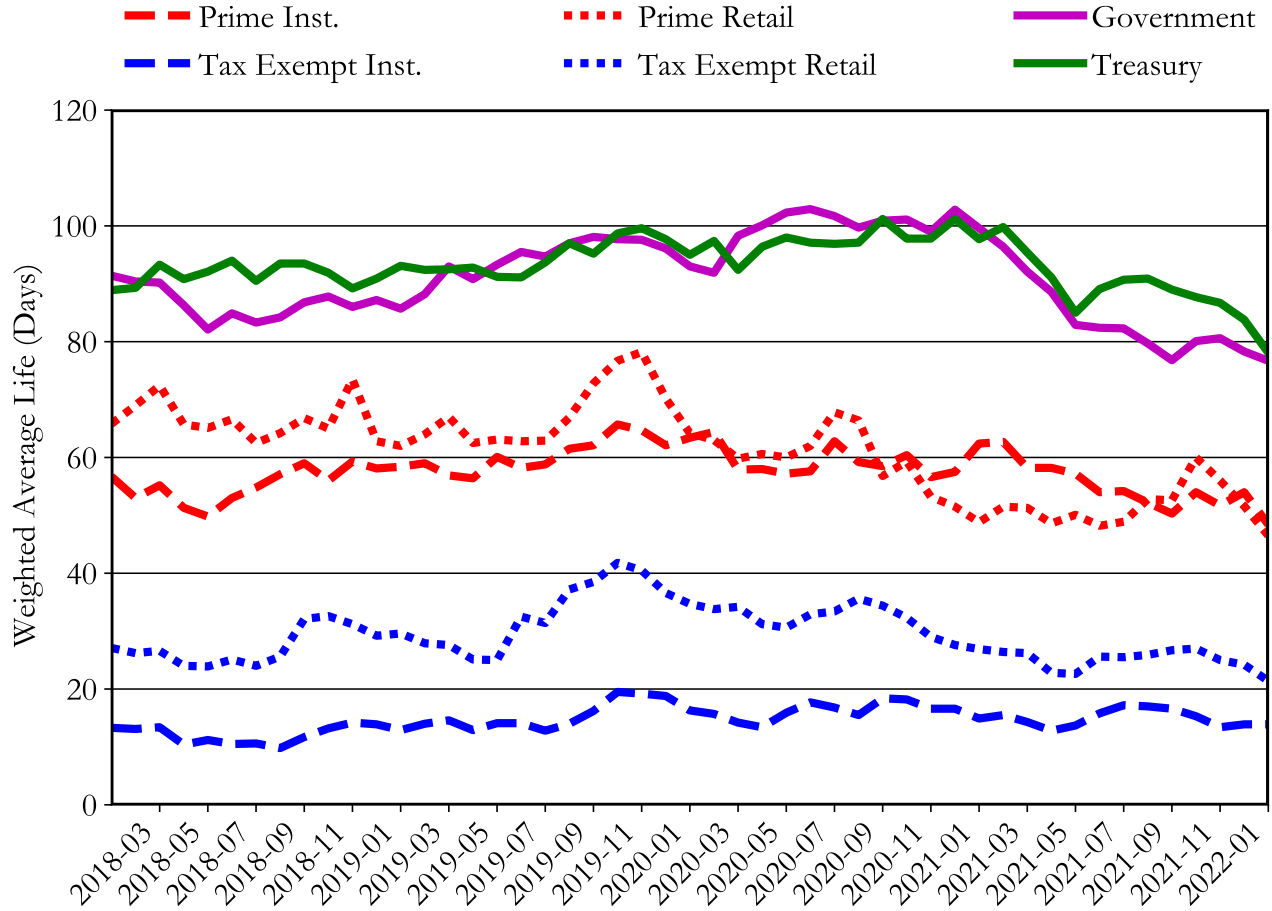
**Figure 4: Weighted 7-Day Net Yields**

See [Table A4](#) for more details.



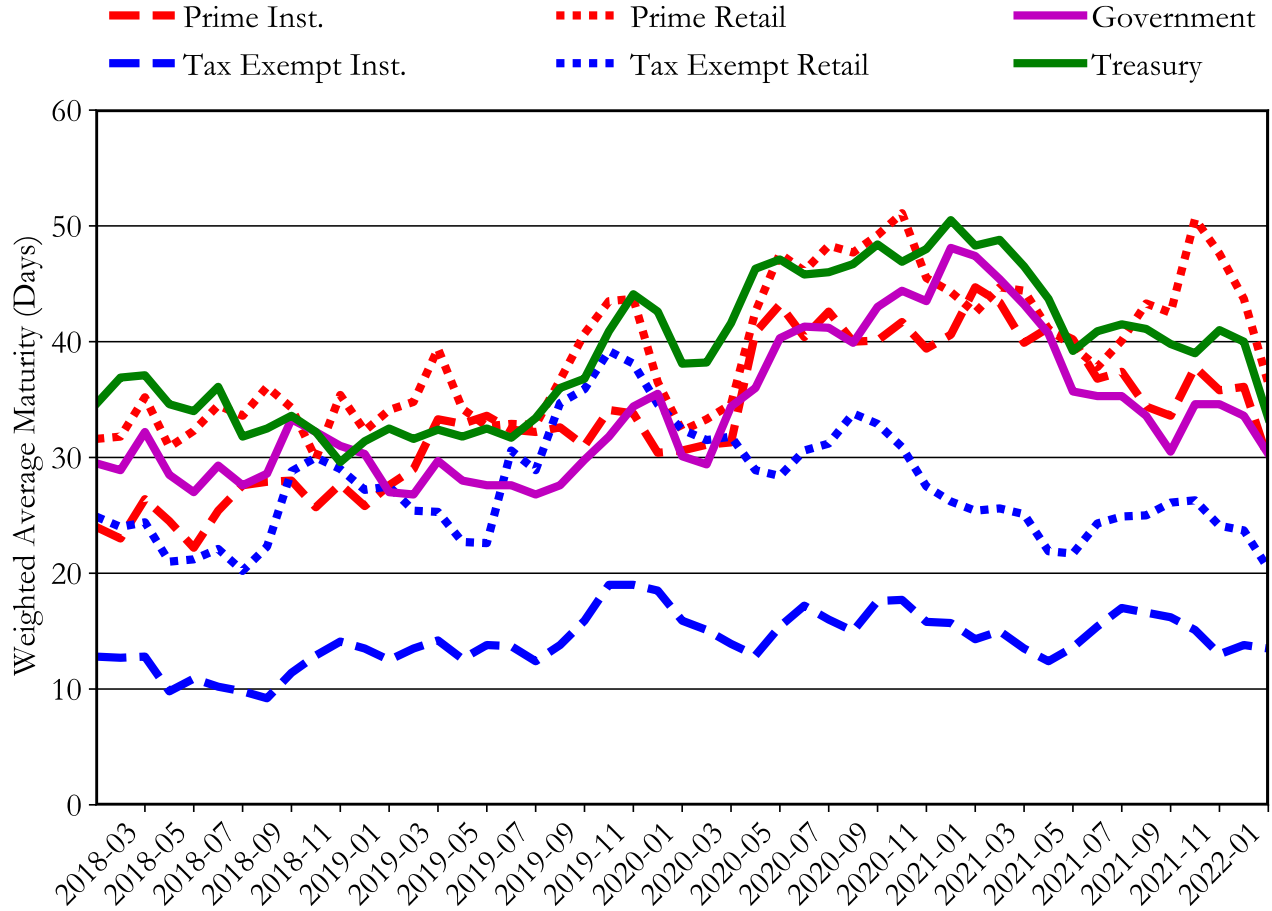
**Figure 5: Weighted Average Life (Days)**

See [Table A5](#) for more details.



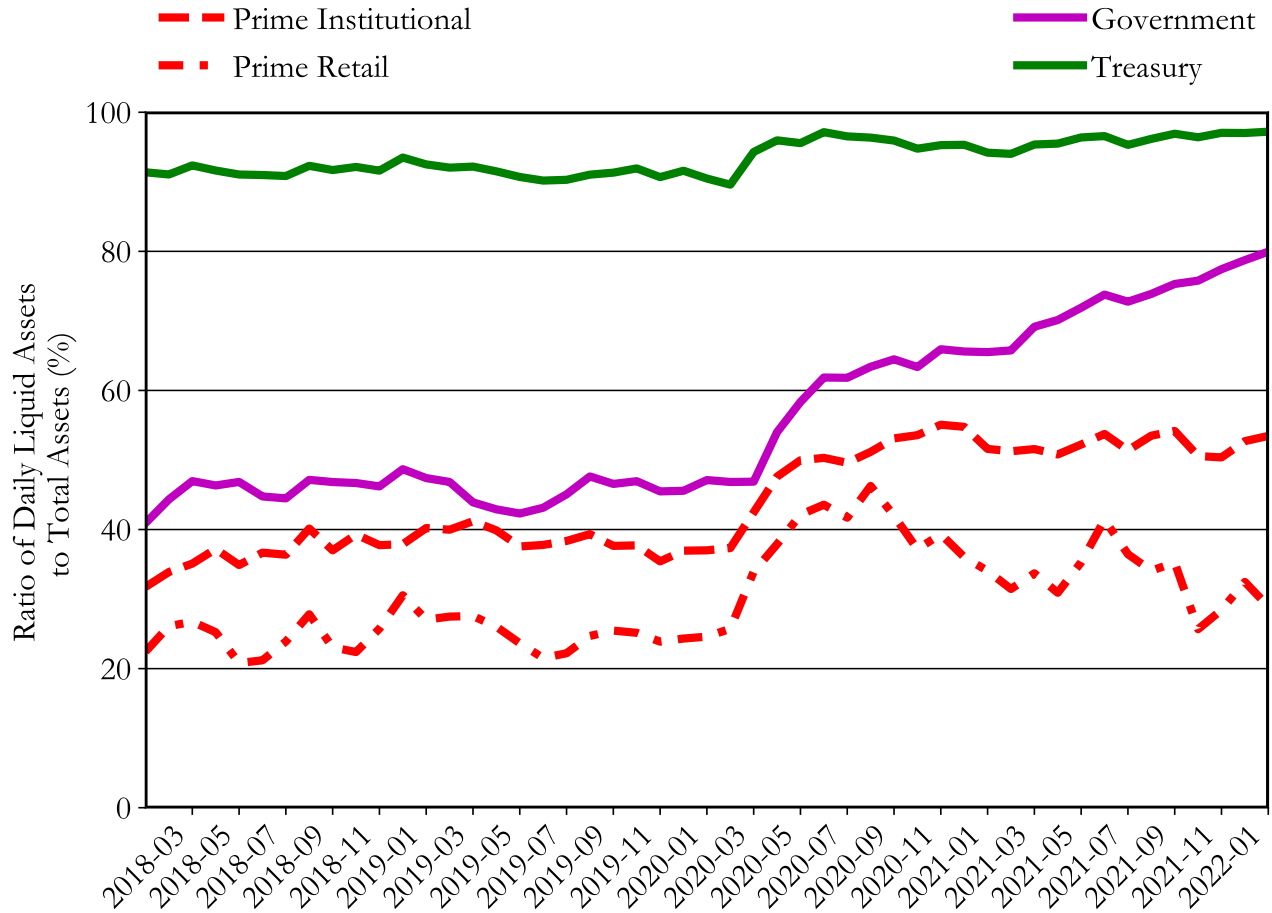
**Figure 6: Weighted Average Maturity (Days)**

See [Table A6](#) for more details.



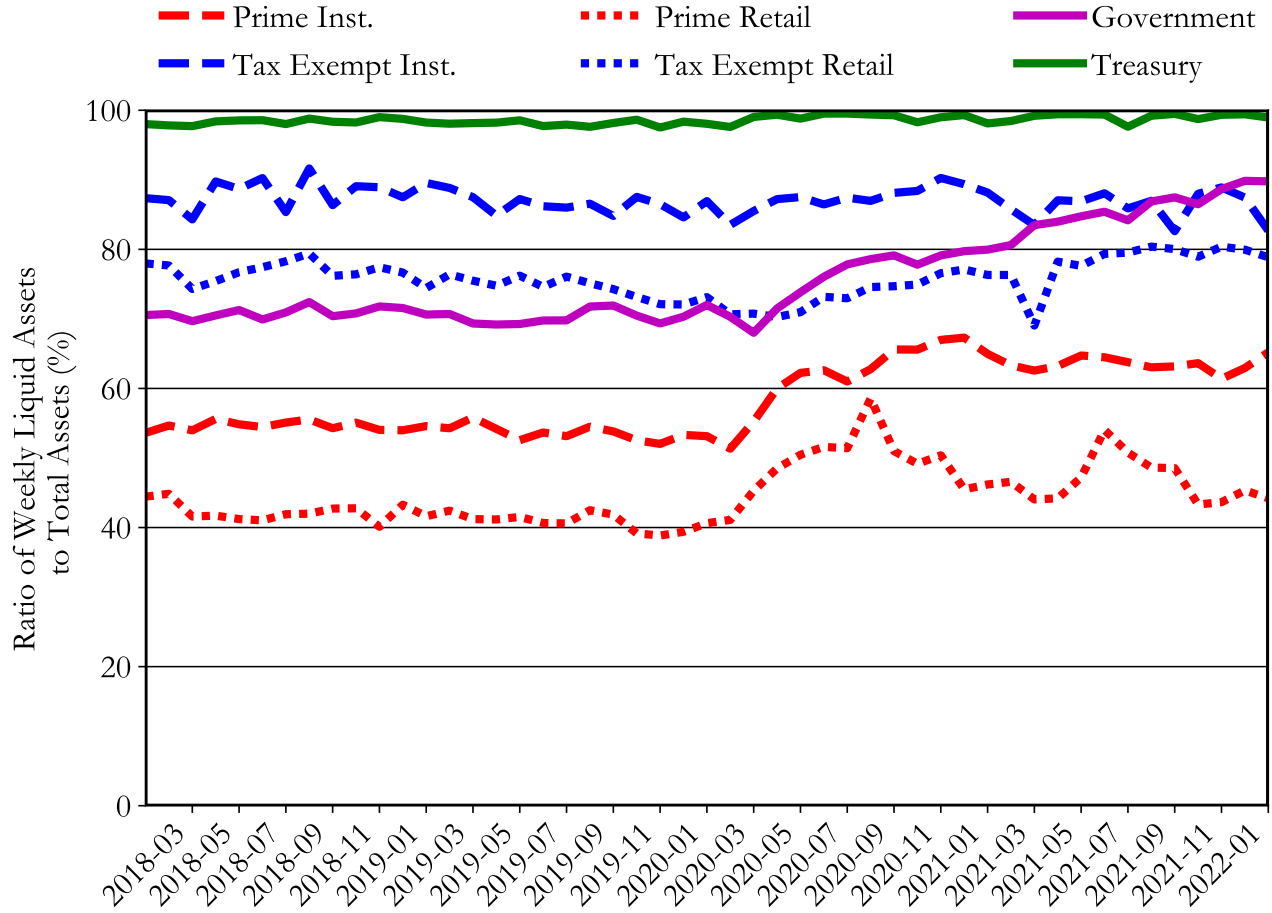
**Figure 7: Daily Liquid Assets to Total Assets (Percent)**

See [Table A7](#) for more details.



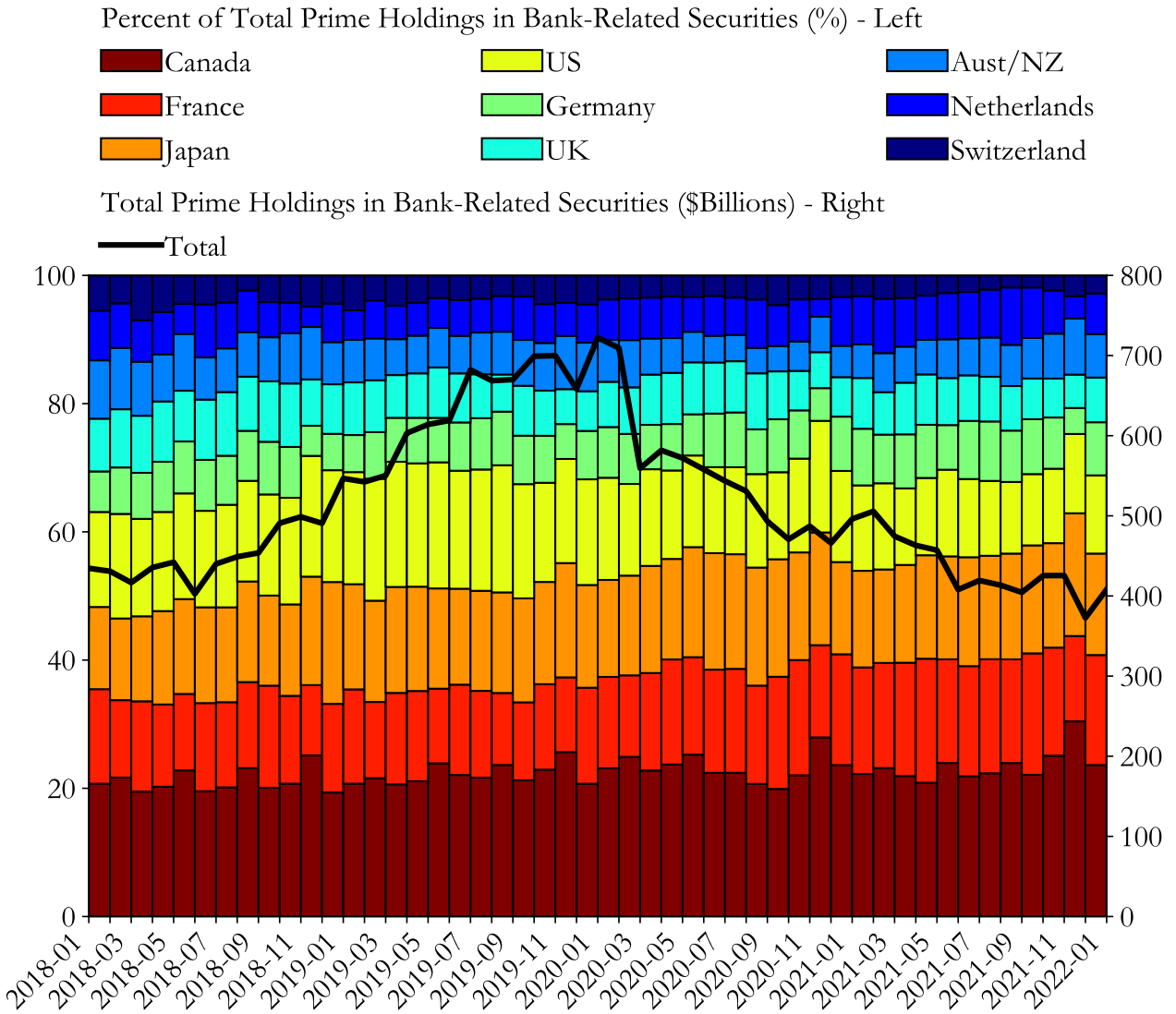
**Figure 8: Weekly Liquid Assets to Total Assets (Percent)**

See [Table A8](#) for more details.



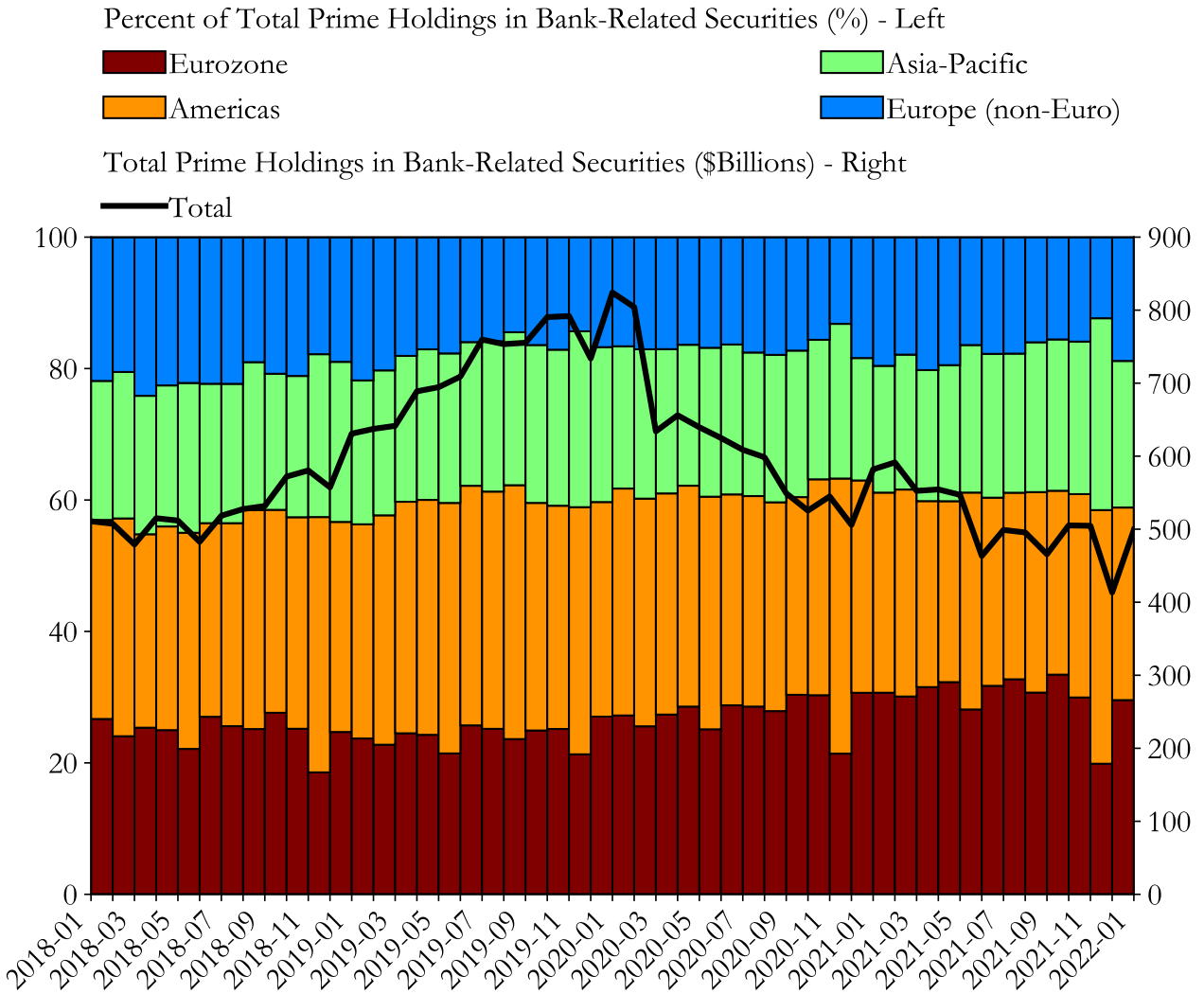
### Figure 9: Prime Holdings of Bank-Related Securities by Country

See [Table A9](#) for more details.



**Figure 10: Prime Holdings of Bank-Related Securities  
by Region**

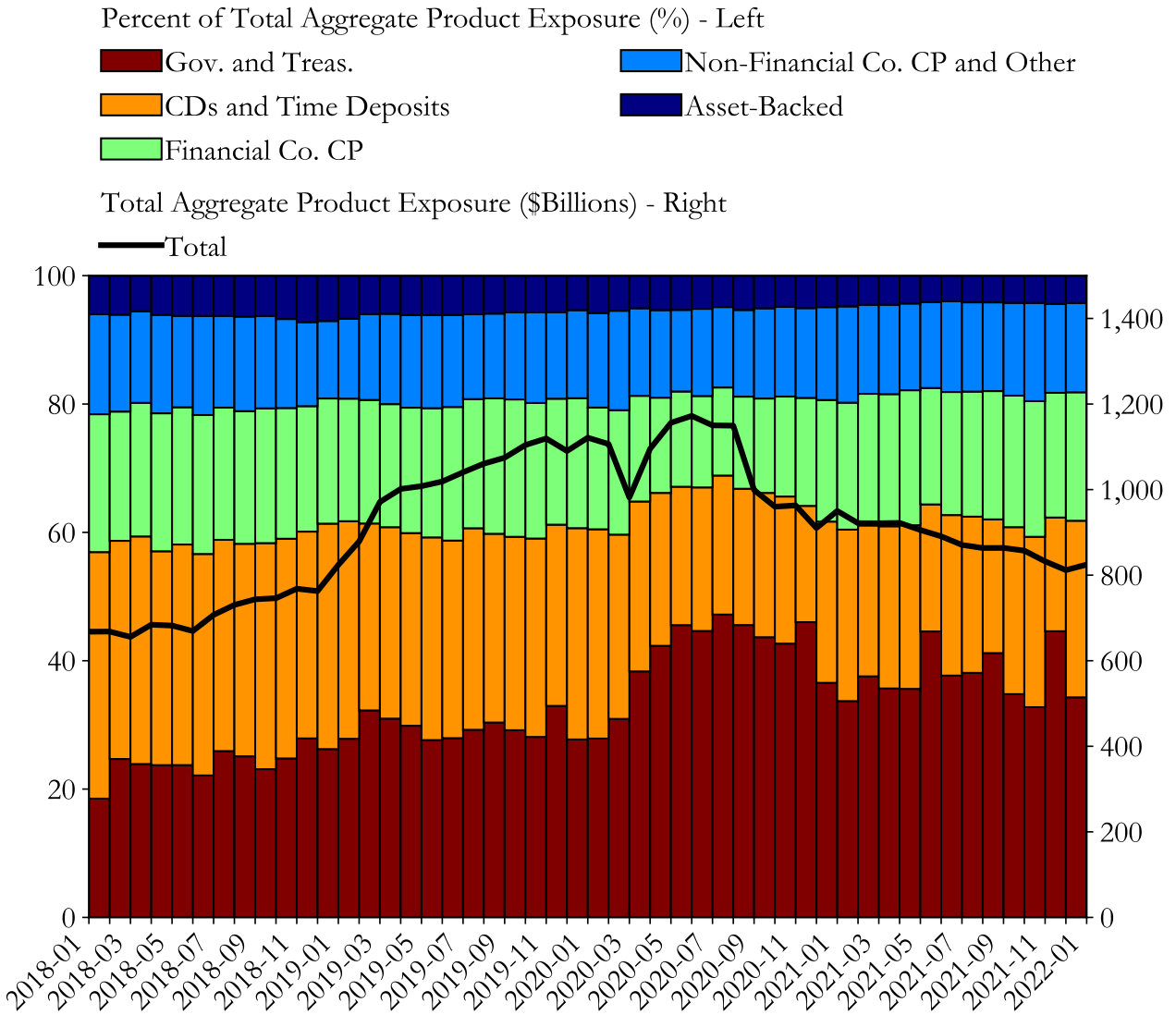
See [Table A10](#) for more details.





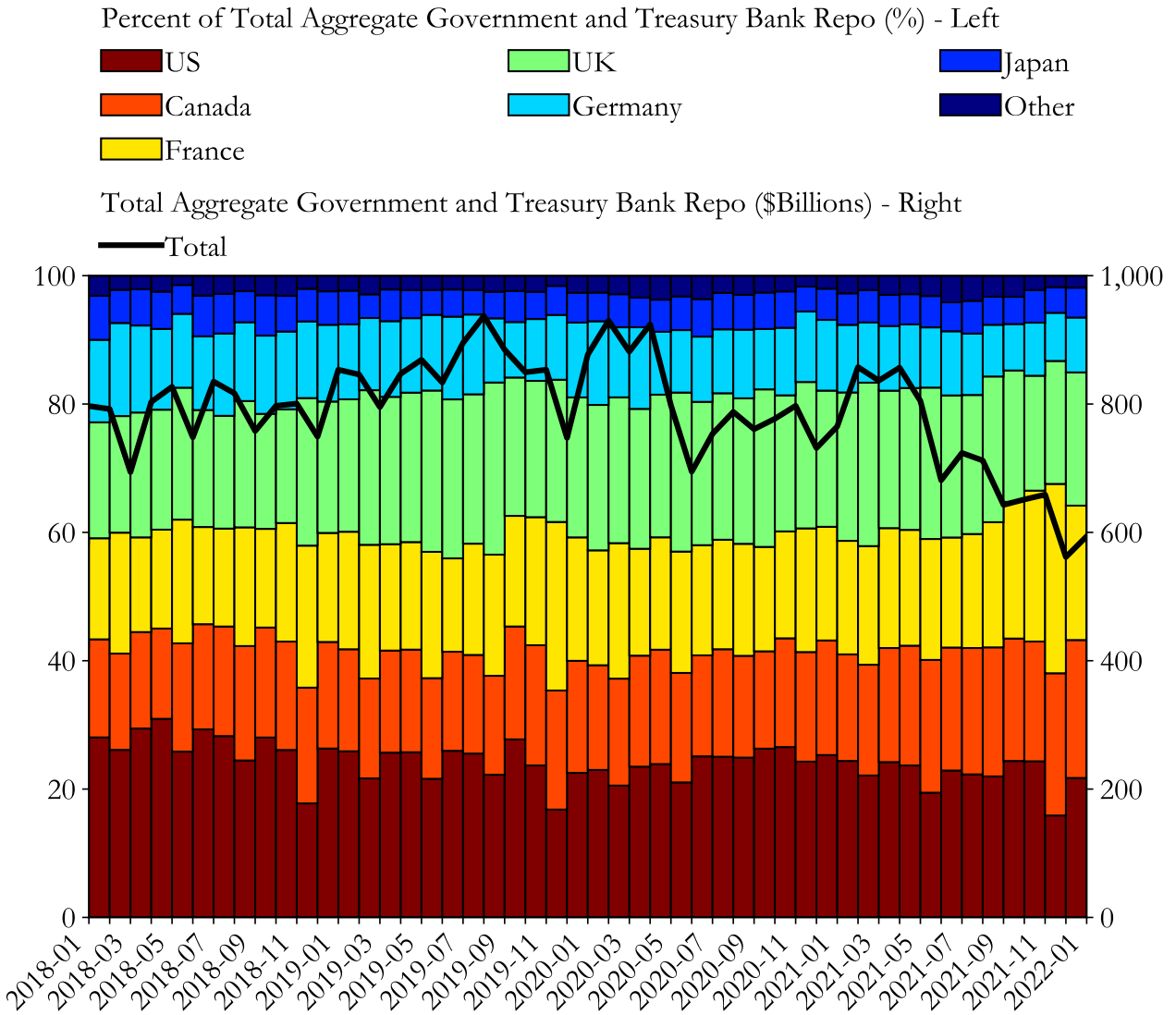
### Figure 11: Prime Money Market Fund Aggregate Product Exposures

See [Table A11](#) for more details.



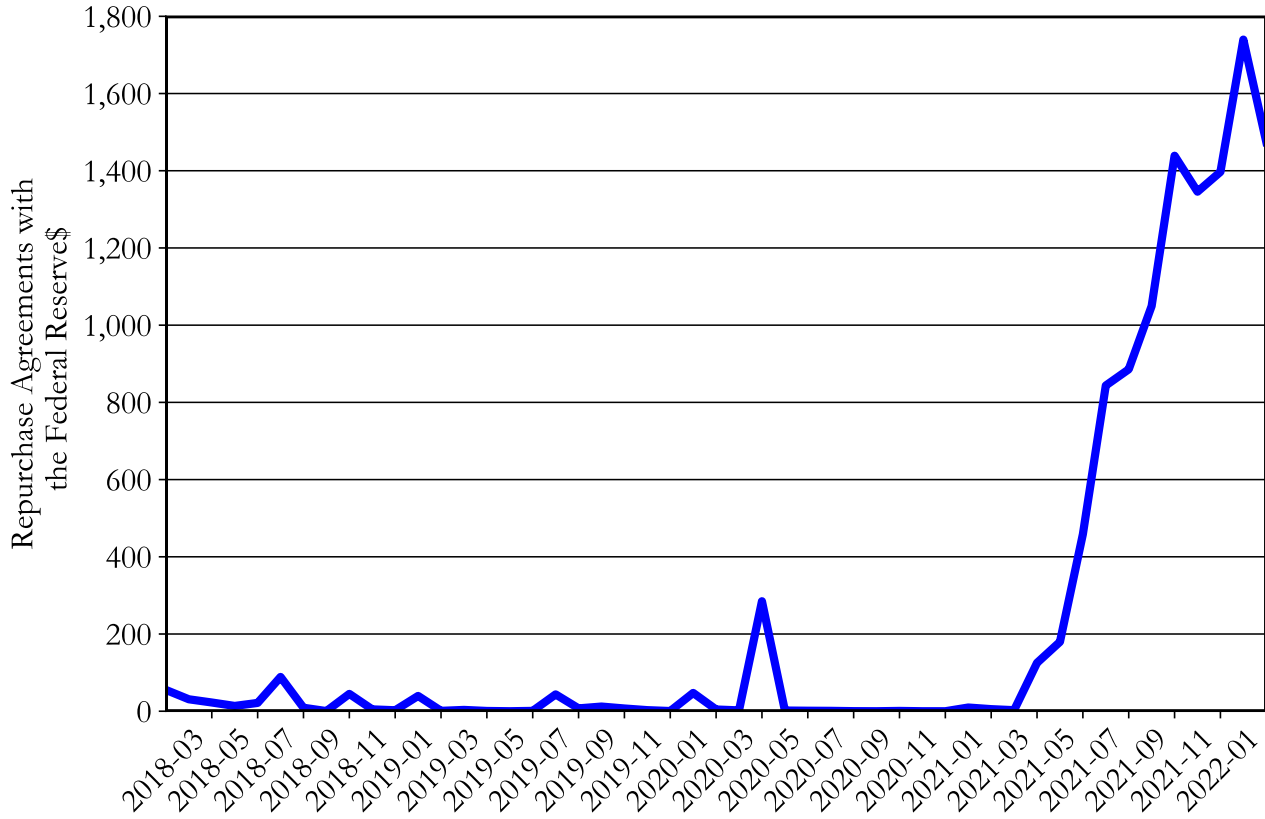
**Figure 12: Government & Treasury Funds Bank Repo Counterparties by Country**

See [Table A12](#) for more details.



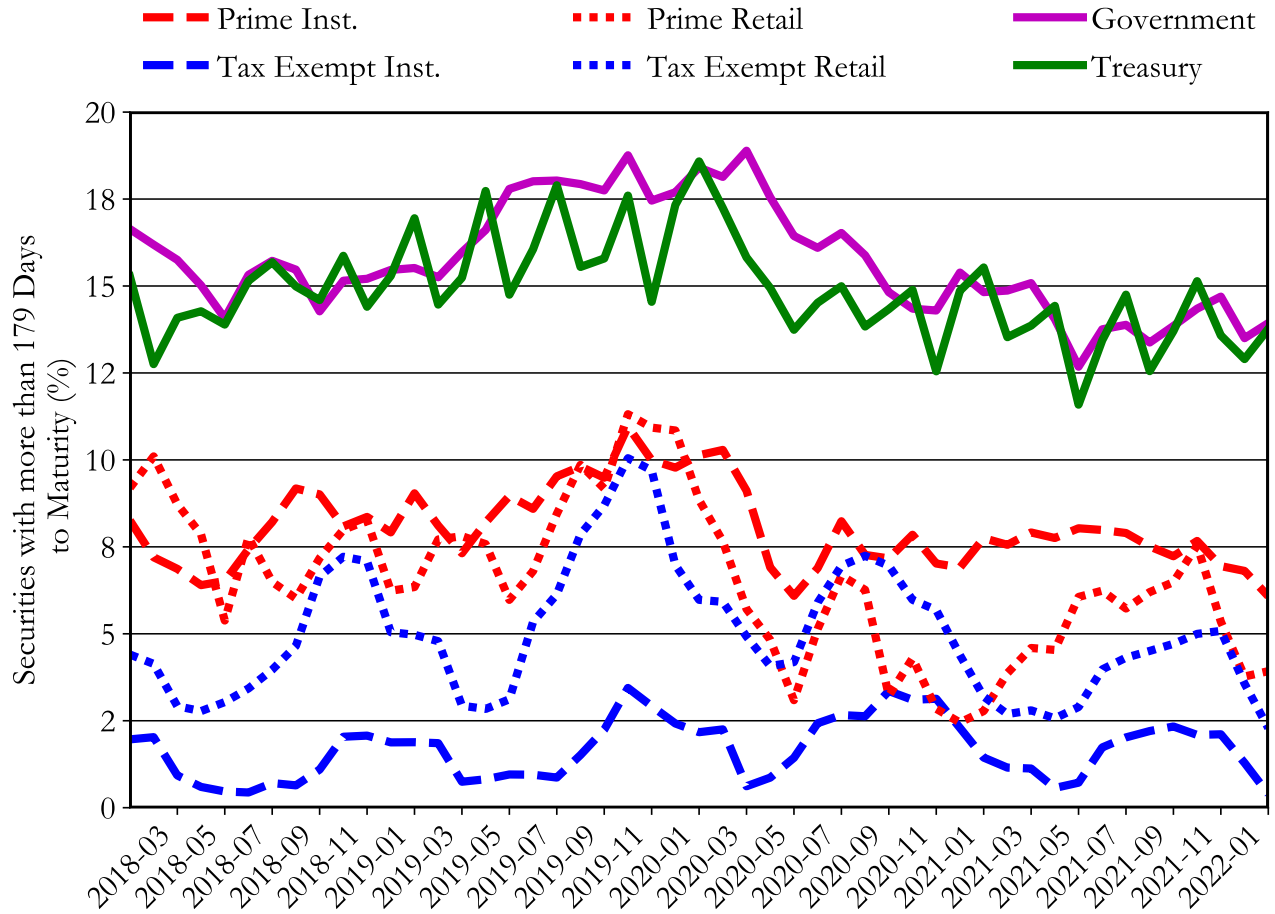
**Figure 13: Money Market Fund Repurchase Agreements with the Federal Reserve (\$ Billions)**

See [Table A13](#) for more details.



**Figure 14: Securities with more than 179 Days to Maturity  
(Percent)**

See [Table A14](#) for more details.



## I Supporting Data

**Table A1: Number of Money Market Funds Reporting**  
Fund totals do not include feeder funds.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury	Total
2018-01	46	36	12	72	154	60	380
2018-02	46	36	11	72	154	60	379
2018-03	46	35	12	72	154	60	379
2018-04	46	35	12	72	154	62	381
2018-05	46	35	12	72	154	62	381
2018-06	46	34	12	72	155	62	381
2018-07	46	34	12	72	156	62	382
2018-08	46	34	12	72	157	62	383
2018-09	47	34	12	72	156	62	383
2018-10	46	34	14	70	155	62	381
2018-11	46	33	14	70	154	62	379
2018-12	45	33	14	67	151	60	370
2019-01	45	33	14	67	151	59	369
2019-02	46	33	14	67	151	59	370
2019-03	46	33	14	67	151	59	370
2019-04	46	34	14	67	150	59	370
2019-05	47	33	14	67	150	59	370
2019-06	47	33	14	67	150	59	370
2019-07	47	33	14	67	150	59	370
2019-08	47	33	14	67	150	59	370
2019-09	47	33	14	67	149	59	369
2019-10	47	33	14	67	152	59	372
2019-11	47	33	14	66	148	57	365
2019-12	48	33	14	66	148	57	366
2020-01	50	32	14	66	148	57	367
2020-02	50	32	14	66	148	57	367
2020-03	50	30	14	66	146	56	362
2020-04	50	30	14	66	145	56	361
2020-05	50	29	14	66	145	56	360
2020-06	50	29	14	66	144	56	359
2020-07	50	29	14	66	144	56	359
2020-08	48	29	14	66	144	56	357
2020-09	46	28	14	65	144	55	352
2020-10	46	28	14	64	144	55	351
2020-11	46	28	14	63	143	54	348
2020-12	45	28	14	61	143	53	344
2021-01	44	27	14	61	142	53	341
2021-02	44	27	14	60	142	52	339
2021-03	43	27	13	55	141	51	330
2021-04	43	27	12	55	142	51	330
2021-05	42	23	12	53	140	50	320
2021-06	41	23	12	53	140	50	319
2021-07	41	23	12	53	139	50	318
2021-08	41	23	12	51	139	50	316
2021-09	41	23	12	49	139	50	314
2021-10	41	23	12	49	139	50	314
2021-11	42	23	12	49	139	49	314
2021-12	42	22	12	49	138	49	312
2022-01	42	22	12	49	138	49	312

**Table A2: Money Market Fund Net Assets (\$ Billions)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury	Total
2018-01	409.1	260.2	11.0	130.6	1,576.6	693.6	3,081.1
2018-02	405.1	261.5	11.0	129.2	1,611.1	704.0	3,121.9
2018-03	403.2	259.9	10.6	126.5	1,579.3	694.1	3,073.6
2018-04	426.6	258.7	11.2	124.7	1,600.2	683.2	3,104.6
2018-05	424.7	261.4	11.5	131.3	1,634.1	687.4	3,150.4
2018-06	407.4	269.7	11.3	127.8	1,586.8	695.4	3,098.4
2018-07	418.8	282.6	11.5	123.0	1,586.5	691.2	3,113.6
2018-08	435.0	297.6	11.7	123.4	1,581.3	694.6	3,143.6
2018-09	442.8	303.6	12.1	123.1	1,572.2	701.9	3,155.7
2018-10	433.8	309.5	12.0	126.1	1,578.5	703.9	3,163.8
2018-11	449.3	322.4	12.6	130.6	1,602.3	735.9	3,253.1
2018-12	421.0	343.2	12.4	137.2	1,634.0	750.0	3,297.8
2019-01	458.0	356.9	14.6	131.2	1,636.2	732.3	3,329.2
2019-02	501.9	371.0	15.0	128.7	1,659.3	730.3	3,406.2
2019-03	591.4	380.7	15.7	129.3	1,637.9	739.0	3,494.0
2019-04	616.8	383.2	13.8	124.8	1,629.0	727.2	3,494.8
2019-05	616.1	392.7	13.6	127.1	1,671.2	752.2	3,572.9
2019-06	616.4	402.0	14.6	126.5	1,689.4	765.8	3,614.7
2019-07	626.6	414.1	15.0	125.9	1,723.4	785.3	3,690.3
2019-08	630.0	421.4	15.8	125.0	1,776.1	798.4	3,766.7
2019-09	631.3	431.8	14.8	124.3	1,818.4	829.0	3,849.6
2019-10	656.0	445.5	15.4	127.2	1,858.5	835.5	3,938.1
2019-11	666.1	455.5	16.6	127.2	1,868.2	850.0	3,983.6
2019-12	634.5	460.6	15.2	127.6	1,913.1	869.9	4,020.9
2020-01	655.1	468.1	16.0	125.8	1,891.8	859.8	4,016.6
2020-02	635.6	473.7	15.7	125.3	1,930.1	853.5	4,033.9
2020-03	558.9	425.9	15.3	116.7	2,425.2	1,196.7	4,738.7
2020-04	651.2	438.8	17.5	123.6	2,651.7	1,317.4	5,200.2
2020-05	686.8	453.8	19.6	120.6	2,655.8	1,294.9	5,231.5
2020-06	706.9	455.0	19.2	117.4	2,561.4	1,244.0	5,103.9
2020-07	701.6	443.9	18.5	110.7	2,522.6	1,240.3	5,037.6
2020-08	704.7	433.7	20.0	108.6	2,507.7	1,205.9	4,980.6
2020-09	691.2	301.6	17.1	104.0	2,593.9	1,155.0	4,862.8
2020-10	667.0	295.0	17.8	101.8	2,568.7	1,138.8	4,789.1
2020-11	669.4	286.8	17.6	98.8	2,585.8	1,149.4	4,807.8
2020-12	636.7	276.8	18.2	95.6	2,591.0	1,163.4	4,781.7
2021-01	680.6	269.3	20.8	94.0	2,581.3	1,171.1	4,817.1
2021-02	661.6	259.1	18.9	91.3	2,632.9	1,183.8	4,847.6
2021-03	677.5	250.4	18.6	89.6	2,713.5	1,244.1	4,993.7
2021-04	686.2	243.0	18.0	86.8	2,748.8	1,257.2	5,040.0
2021-05	682.4	232.2	18.1	83.4	2,816.4	1,279.9	5,112.4
2021-06	668.2	226.5	20.7	81.6	2,789.5	1,239.0	5,025.5
2021-07	653.3	222.0	19.8	80.7	2,787.1	1,222.7	4,985.6
2021-08	651.0	216.2	20.3	80.4	2,836.0	1,206.6	5,010.5
2021-09	658.0	211.9	18.2	79.4	2,839.4	1,223.6	5,030.5
2021-10	650.0	207.8	18.3	78.2	2,857.8	1,226.2	5,038.3
2021-11	632.6	204.2	17.5	77.7	2,889.5	1,270.5	5,092.0
2021-12	612.6	203.8	15.8	78.4	2,988.0	1,316.4	5,215.0
2022-01	627.2	199.8	16.2	77.4	2,916.1	1,253.1	5,089.8

**Table A3: Asset-Weighted Seven-Day Gross Yield (Percent)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	1.55	1.61	1.14	1.18	1.38	1.37
2018-02	1.60	1.68	1.14	1.16	1.44	1.47
2018-03	1.83	1.89	1.48	1.46	1.69	1.69
2018-04	1.92	2.01	1.72	1.71	1.75	1.74
2018-05	1.97	2.08	1.16	1.24	1.80	1.80
2018-06	2.11	2.21	1.53	1.53	1.95	1.92
2018-07	2.14	2.22	1.08	1.10	1.97	1.95
2018-08	2.15	2.24	1.57	1.59	2.01	2.01
2018-09	2.23	2.30	1.59	1.59	2.11	2.12
2018-10	2.35	2.39	1.64	1.66	2.22	2.23
2018-11	2.39	2.48	1.74	1.74	2.28	2.29
2018-12	2.58	2.62	1.75	1.76	2.45	2.44
2019-01	2.61	2.67	1.41	1.45	2.45	2.44
2019-02	2.62	2.66	1.76	1.78	2.47	2.45
2019-03	2.59	2.65	1.53	1.59	2.49	2.49
2019-04	2.58	2.63	2.23	2.20	2.49	2.48
2019-05	2.54	2.58	1.58	1.52	2.45	2.43
2019-06	2.50	2.55	1.88	1.88	2.43	2.37
2019-07	2.44	2.47	1.47	1.48	2.39	2.30
2019-08	2.26	2.30	1.42	1.42	2.18	2.14
2019-09	2.13	2.18	1.58	1.56	2.03	2.03
2019-10	1.99	2.06	1.22	1.26	1.89	1.86
2019-11	1.83	1.91	1.14	1.17	1.71	1.71
2019-12	1.80	1.88	1.58	1.54	1.67	1.66
2020-01	1.83	1.83	0.97	1.00	1.64	1.63
2020-02	1.73	1.79	1.17	1.20	1.64	1.63
2020-03	0.94	1.15	3.36	3.35	0.55	0.57
2020-04	0.59	0.85	0.30	0.51	0.39	0.37
2020-05	0.40	0.53	0.21	0.42	0.29	0.28
2020-06	0.33	0.42	0.21	0.33	0.26	0.26
2020-07	0.27	0.31	0.23	0.33	0.23	0.24
2020-08	0.22	0.25	0.12	0.22	0.19	0.20
2020-09	0.20	0.24	0.17	0.23	0.17	0.17
2020-10	0.17	0.21	0.16	0.22	0.16	0.16
2020-11	0.16	0.20	0.15	0.20	0.14	0.14
2020-12	0.16	0.21	0.14	0.18	0.14	0.13
2021-01	0.15	0.20	0.07	0.14	0.12	0.12
2021-02	0.13	0.18	0.07	0.12	0.10	0.09
2021-03	0.12	0.17	0.09	0.13	0.08	0.07
2021-04	0.10	0.16	0.09	0.13	0.07	0.06
2021-05	0.09	0.15	0.07	0.12	0.05	0.04
2021-06	0.09	0.15	0.06	0.09	0.09	0.06
2021-07	0.10	0.14	0.05	0.08	0.07	0.06
2021-08	0.10	0.14	0.04	0.07	0.07	0.06
2021-09	0.09	0.14	0.06	0.08	0.07	0.06
2021-10	0.09	0.15	0.07	0.10	0.07	0.06
2021-11	0.10	0.15	0.06	0.10	0.07	0.06
2021-12	0.12	0.16	0.11	0.14	0.07	0.07
2022-01	0.12	0.18	0.09	0.10	0.09	0.09

**Table A4: Asset-Weighted Seven-Day Net Yield (Percent)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	1.46	1.27	1.01	0.85	1.10	1.13
2018-02	1.51	1.34	1.01	0.82	1.15	1.23
2018-03	1.75	1.57	1.35	1.12	1.40	1.45
2018-04	1.85	1.70	1.58	1.39	1.46	1.50
2018-05	1.89	1.78	1.03	0.93	1.52	1.56
2018-06	2.03	1.91	1.39	1.22	1.67	1.69
2018-07	2.05	1.93	0.94	0.79	1.69	1.72
2018-08	2.06	1.95	1.44	1.28	1.72	1.78
2018-09	2.14	2.02	1.45	1.28	1.83	1.89
2018-10	2.25	2.12	1.51	1.36	1.94	2.00
2018-11	2.30	2.20	1.62	1.44	1.99	2.05
2018-12	2.49	2.35	1.63	1.46	2.16	2.21
2019-01	2.52	2.40	1.29	1.16	2.17	2.21
2019-02	2.52	2.39	1.63	1.49	2.18	2.23
2019-03	2.52	2.39	1.41	1.31	2.21	2.26
2019-04	2.50	2.37	2.10	1.92	2.21	2.25
2019-05	2.46	2.32	1.45	1.24	2.17	2.21
2019-06	2.42	2.28	1.75	1.60	2.15	2.15
2019-07	2.36	2.21	1.34	1.21	2.10	2.07
2019-08	2.18	2.05	1.30	1.14	1.91	1.91
2019-09	2.05	1.92	1.45	1.28	1.76	1.80
2019-10	1.90	1.80	1.10	0.98	1.62	1.64
2019-11	1.75	1.65	1.01	0.90	1.44	1.48
2019-12	1.72	1.64	1.44	1.26	1.40	1.43
2020-01	1.74	1.58	0.84	0.73	1.38	1.41
2020-02	1.65	1.54	1.05	0.93	1.38	1.40
2020-03	0.87	0.89	3.21	3.07	0.32	0.35
2020-04	0.53	0.58	0.16	0.25	0.17	0.17
2020-05	0.33	0.28	0.08	0.16	0.09	0.09
2020-06	0.26	0.19	0.09	0.10	0.07	0.07
2020-07	0.19	0.09	0.11	0.10	0.06	0.06
2020-08	0.15	0.06	0.04	0.03	0.03	0.03
2020-09	0.13	0.04	0.07	0.04	0.02	0.01
2020-10	0.10	0.03	0.07	0.03	0.02	0.01
2020-11	0.10	0.03	0.07	0.02	0.02	0.01
2020-12	0.11	0.03	0.06	0.01	0.02	0.01
2021-01	0.10	0.03	0.02	0.01	0.02	0.01
2021-02	0.08	0.02	0.02	0.01	0.02	0.01
2021-03	0.07	0.02	0.04	0.01	0.02	0.01
2021-04	0.06	0.02	0.03	0.01	0.02	0.01
2021-05	0.05	0.02	0.03	0.01	0.02	0.01
2021-06	0.05	0.02	0.02	0.01	0.02	0.01
2021-07	0.05	0.02	0.02	0.01	0.02	0.01
2021-08	0.06	0.02	0.02	0.01	0.02	0.01
2021-09	0.06	0.02	0.02	0.01	0.02	0.01
2021-10	0.06	0.02	0.03	0.01	0.02	0.01
2021-11	0.06	0.02	0.03	0.01	0.02	0.01
2021-12	0.08	0.02	0.05	0.01	0.02	0.01
2022-01	0.08	0.02	0.04	0.01	0.02	0.01



Table A5: Weighted Average Life (Days)

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	56.7	65.8	13.3	27.1	91.4	88.9
2018-02	53.0	69.0	13.1	26.2	90.4	89.3
2018-03	55.2	72.4	13.4	26.6	90.2	93.3
2018-04	51.3	65.7	10.4	24.0	86.3	90.8
2018-05	49.8	65.1	11.2	23.9	82.1	92.1
2018-06	53.0	66.6	10.5	25.1	84.9	94.0
2018-07	54.8	62.5	10.6	24.0	83.3	90.5
2018-08	57.1	64.2	9.8	25.6	84.2	93.5
2018-09	59.0	66.8	11.7	32.1	86.8	93.5
2018-10	56.0	65.0	13.2	32.6	87.8	91.9
2018-11	59.3	73.5	14.2	31.2	86.0	89.2
2018-12	58.1	62.8	13.9	29.2	87.2	90.9
2019-01	58.4	62.0	12.9	29.6	85.7	93.1
2019-02	59.0	64.0	14.0	27.9	88.2	92.4
2019-03	56.9	67.0	14.6	27.6	93.0	92.5
2019-04	56.4	62.5	12.9	25.1	90.8	92.8
2019-05	60.1	63.1	14.1	25.0	93.3	91.2
2019-06	58.2	62.8	14.1	32.5	95.5	91.1
2019-07	58.8	62.9	12.8	31.4	94.7	93.7
2019-08	61.5	66.9	14.0	37.2	97.0	97.0
2019-09	62.1	72.8	16.2	38.5	98.1	95.2
2019-10	65.7	76.7	19.5	41.8	97.7	98.7
2019-11	64.7	78.2	19.2	40.5	97.6	99.6
2019-12	62.1	70.2	18.8	36.6	96.1	97.7
2020-01	63.4	64.2	16.3	34.7	93.0	95.0
2020-02	64.4	63.0	15.7	33.8	91.9	97.4
2020-03	57.9	59.8	14.2	34.2	98.3	92.4
2020-04	58.0	60.6	13.4	31.2	100.1	96.4
2020-05	57.2	60.0	15.9	30.6	102.3	98.0
2020-06	57.6	62.0	17.7	32.9	102.9	97.1
2020-07	62.8	67.8	16.8	33.4	101.7	96.9
2020-08	59.2	66.4	15.5	35.6	99.7	97.1
2020-09	58.5	56.8	18.4	34.4	100.9	101.2
2020-10	60.4	59.3	18.2	32.3	101.1	97.8
2020-11	56.6	53.2	16.6	29.0	99.0	97.8
2020-12	57.5	51.5	16.6	27.6	102.8	101.2
2021-01	62.4	48.8	14.9	26.9	99.6	97.7
2021-02	62.7	51.5	15.5	26.4	96.4	99.8
2021-03	58.2	51.3	14.3	26.2	92.1	95.4
2021-04	58.2	48.6	12.8	22.8	88.6	91.1
2021-05	57.2	50.1	13.7	22.6	82.9	85.0
2021-06	54.0	48.2	15.8	25.6	82.4	89.1
2021-07	54.2	48.9	17.2	25.5	82.3	90.7
2021-08	52.2	52.8	17.0	25.9	79.7	90.9
2021-09	50.3	52.6	16.6	26.7	76.8	89.0
2021-10	54.0	60.0	15.3	27.0	80.1	87.7
2021-11	51.7	56.0	13.4	25.0	80.6	86.7
2021-12	54.0	51.6	13.9	24.2	78.3	83.8
2022-01	48.4	46.5	13.9	21.4	76.7	78.1

**Table A6: Weighted Average Maturity (Days)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	24.0	31.6	12.8	24.9	29.5	34.6
2018-02	23.0	31.8	12.7	24.0	28.9	36.9
2018-03	26.4	35.2	12.8	24.4	32.2	37.1
2018-04	24.5	30.9	9.8	21.0	28.5	34.6
2018-05	22.2	32.3	10.9	21.2	27.0	34.0
2018-06	25.4	34.5	10.2	22.1	29.3	36.1
2018-07	27.6	33.6	9.8	20.2	27.6	31.8
2018-08	27.9	36.1	9.2	22.3	28.6	32.5
2018-09	28.0	34.3	11.4	28.8	33.3	33.6
2018-10	25.7	29.9	12.9	30.0	32.2	32.2
2018-11	27.7	35.4	14.1	29.0	31.0	29.6
2018-12	25.8	32.3	13.5	27.2	30.3	31.4
2019-01	27.6	34.1	12.5	27.5	27.0	32.5
2019-02	29.0	34.8	13.5	25.4	26.8	31.6
2019-03	33.3	39.4	14.2	25.3	29.7	32.4
2019-04	32.9	34.2	12.6	22.7	28.0	31.8
2019-05	33.6	32.7	13.8	22.6	27.6	32.5
2019-06	32.4	32.9	13.7	30.6	27.6	31.7
2019-07	32.2	32.8	12.4	28.9	26.8	33.4
2019-08	32.6	36.7	13.8	34.7	27.6	36.0
2019-09	31.0	40.7	15.9	35.9	29.8	36.8
2019-10	34.1	43.5	19.0	39.2	31.8	40.9
2019-11	33.8	43.7	19.0	38.1	34.4	44.1
2019-12	30.4	36.5	18.5	34.6	35.5	42.6
2020-01	30.6	32.3	15.9	32.4	30.1	38.1
2020-02	31.1	33.3	15.1	31.5	29.4	38.2
2020-03	31.3	34.6	13.9	31.8	34.4	41.6
2020-04	40.8	42.6	12.9	28.9	36.0	46.3
2020-05	43.2	47.6	15.4	28.4	40.3	47.1
2020-06	40.4	46.1	17.2	30.6	41.3	45.8
2020-07	42.6	48.3	16.0	31.2	41.2	46.0
2020-08	40.0	47.7	15.0	33.8	39.9	46.7
2020-09	40.1	49.2	17.6	32.9	43.0	48.4
2020-10	41.7	51.1	17.7	30.9	44.4	46.9
2020-11	39.4	45.5	15.8	27.5	43.5	48.0
2020-12	40.6	44.3	15.7	26.2	48.1	50.5
2021-01	44.7	42.5	14.3	25.4	47.4	48.3
2021-02	43.4	44.7	15.0	25.6	45.4	48.8
2021-03	39.9	44.4	13.5	25.1	43.2	46.5
2021-04	41.2	41.1	12.4	21.9	40.7	43.7
2021-05	40.2	39.6	13.6	21.7	35.7	39.2
2021-06	36.8	37.8	15.4	24.3	35.3	40.9
2021-07	37.4	40.1	17.0	24.9	35.3	41.5
2021-08	34.4	43.3	16.6	25.0	33.6	41.1
2021-09	33.6	42.5	16.2	26.1	30.5	39.8
2021-10	37.8	50.6	15.1	26.3	34.6	39.0
2021-11	35.8	47.6	13.0	24.1	34.6	41.0
2021-12	36.1	43.7	13.8	23.7	33.6	40.0
2022-01	29.8	36.4	13.5	20.4	30.3	33.4

**Table A7: Ratio of Daily Liquid Assets to Total Assets  
(Percent)**

Month	Prime Institutional	Prime Retail	Government	Treasury
2018-01	31.7	22.4	40.9	91.4
2018-02	33.9	26.1	44.3	91.0
2018-03	35.1	26.8	47.0	92.4
2018-04	37.2	25.2	46.3	91.6
2018-05	34.9	20.8	46.8	91.0
2018-06	36.7	21.2	44.8	91.0
2018-07	36.4	23.9	44.5	90.8
2018-08	40.1	27.8	47.1	92.3
2018-09	37.0	23.1	46.8	91.7
2018-10	39.3	22.4	46.7	92.1
2018-11	37.8	25.7	46.2	91.6
2018-12	37.9	30.6	48.7	93.5
2019-01	40.2	27.0	47.4	92.5
2019-02	40.0	27.5	46.8	92.0
2019-03	41.2	27.6	43.9	92.2
2019-04	39.9	26.0	42.9	91.5
2019-05	37.6	23.6	42.3	90.7
2019-06	37.8	21.5	43.1	90.2
2019-07	38.4	22.2	45.1	90.3
2019-08	39.3	24.7	47.6	91.0
2019-09	37.6	25.5	46.6	91.3
2019-10	37.7	25.2	47.0	91.9
2019-11	35.4	23.9	45.5	90.7
2019-12	37.0	24.3	45.6	91.6
2020-01	37.0	24.6	47.1	90.5
2020-02	37.3	25.7	46.8	89.6
2020-03	42.5	33.9	46.9	94.3
2020-04	47.6	37.9	54.0	96.0
2020-05	50.0	42.1	58.3	95.6
2020-06	50.3	43.6	61.9	97.1
2020-07	49.6	41.7	61.8	96.5
2020-08	51.2	46.3	63.4	96.4
2020-09	53.1	42.0	64.5	95.9
2020-10	53.6	37.2	63.4	94.8
2020-11	55.1	39.3	65.9	95.3
2020-12	54.8	36.0	65.6	95.3
2021-01	51.6	34.1	65.5	94.2
2021-02	51.2	31.4	65.8	94.0
2021-03	51.6	33.7	69.2	95.4
2021-04	50.8	30.9	70.1	95.5
2021-05	52.2	35.3	71.9	96.4
2021-06	53.8	41.4	73.8	96.6
2021-07	51.4	36.4	72.8	95.3
2021-08	53.5	34.1	73.9	96.2
2021-09	54.2	35.3	75.3	96.9
2021-10	50.6	25.7	75.8	96.4
2021-11	50.4	28.4	77.4	97.0
2021-12	52.7	32.5	78.7	97.0
2022-01	53.5	28.9	80.0	97.2

**Table A8: Ratio of Weekly Liquid Assets to Total Assets  
(Percent)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	53.6	44.4	87.4	78.0	70.6	98.0
2018-02	54.7	44.9	87.1	77.7	70.7	97.8
2018-03	54.0	41.6	84.3	74.3	69.7	97.7
2018-04	55.6	41.7	89.8	75.4	70.5	98.4
2018-05	54.8	41.2	88.7	76.7	71.3	98.5
2018-06	54.4	41.0	90.2	77.4	69.9	98.6
2018-07	55.1	41.9	85.4	78.3	70.9	98.0
2018-08	55.6	42.0	91.6	79.4	72.4	98.8
2018-09	54.3	42.7	86.4	76.2	70.4	98.3
2018-10	55.1	42.8	89.1	76.4	70.8	98.2
2018-11	54.0	40.1	88.9	77.4	71.8	99.0
2018-12	54.0	43.3	87.5	76.7	71.6	98.8
2019-01	54.6	41.6	89.6	74.4	70.6	98.2
2019-02	54.3	42.4	88.8	76.4	70.7	98.1
2019-03	55.8	41.2	87.5	75.5	69.3	98.2
2019-04	54.2	41.2	84.8	74.8	69.2	98.2
2019-05	52.6	41.5	87.2	76.2	69.3	98.6
2019-06	53.7	40.6	86.2	74.6	69.8	97.7
2019-07	53.1	40.6	86.0	76.1	69.8	97.9
2019-08	54.5	42.5	86.6	75.1	71.8	97.6
2019-09	53.8	41.8	84.8	74.3	71.9	98.2
2019-10	52.6	39.2	87.5	73.2	70.5	98.6
2019-11	52.0	38.8	86.5	72.1	69.4	97.5
2019-12	53.3	39.4	84.6	72.1	70.3	98.4
2020-01	53.1	40.6	86.9	73.1	72.0	98.0
2020-02	51.3	41.1	83.5	70.7	70.3	97.6
2020-03	55.2	45.3	85.5	70.8	68.0	99.0
2020-04	60.0	48.5	87.2	70.3	71.5	99.4
2020-05	62.2	50.5	87.5	71.0	73.8	98.8
2020-06	62.6	51.6	86.5	73.2	76.1	99.5
2020-07	61.0	51.4	87.4	73.0	77.8	99.5
2020-08	62.8	58.6	87.0	74.6	78.6	99.4
2020-09	65.6	51.0	88.1	74.7	79.1	99.3
2020-10	65.6	49.2	88.4	75.0	77.8	98.3
2020-11	67.0	50.4	90.3	76.6	79.1	99.0
2020-12	67.3	45.5	89.4	77.1	79.7	99.3
2021-01	65.0	46.2	88.2	76.3	80.0	98.1
2021-02	63.3	46.6	85.8	76.3	80.6	98.4
2021-03	62.6	44.0	83.5	69.0	83.5	99.2
2021-04	63.2	44.2	87.1	78.2	84.0	99.4
2021-05	64.7	47.2	86.9	77.6	84.8	99.4
2021-06	64.5	54.0	88.1	79.4	85.4	99.4
2021-07	63.8	50.8	85.9	79.5	84.2	97.6
2021-08	63.0	48.6	87.0	80.4	86.9	99.2
2021-09	63.2	48.5	82.6	80.0	87.5	99.5
2021-10	63.6	43.3	88.0	78.9	86.5	98.7
2021-11	61.4	43.6	88.9	80.4	88.7	99.4
2021-12	62.9	45.3	87.4	80.0	89.8	99.4
2022-01	65.2	44.2	82.7	78.9	89.8	99.0

**Table A9: Prime Holdings of Bank-Related Securities by Country (\$ Billions)**

Month	Canada	France	Japan	US	Germany	UK	Aust/NZ	Netherlands	Switzerland
2018-01	88.7	62.1	50.2	72.4	28.7	32.5	42.4	36.6	20.9
2018-02	89.3	63.5	55.2	63.8	27.2	35.5	39.2	33.1	24.0
2018-03	90.3	50.3	53.1	67.9	30.2	37.8	39.9	29.0	18.1
2018-04	84.9	61.3	57.7	66.2	31.3	38.8	36.7	28.1	30.5
2018-05	89.5	56.7	64.4	68.4	34.6	41.6	32.5	29.2	25.3
2018-06	91.8	48.0	59.6	66.4	32.6	31.9	35.7	19.0	17.8
2018-07	86.0	60.5	65.7	66.2	35.0	41.4	28.9	36.3	19.9
2018-08	90.4	59.7	66.4	71.8	34.3	44.6	30.6	32.1	19.0
2018-09	105.0	60.9	71.2	71.2	35.4	38.3	31.4	29.6	10.7
2018-10	98.5	78.2	69.0	77.4	40.3	46.2	33.8	26.9	20.4
2018-11	103.3	68.3	71.1	83.0	39.6	49.4	39.1	23.8	21.2
2018-12	123.3	53.8	83.0	92.4	23.1	35.4	40.2	15.6	23.9
2019-01	105.7	75.6	103.9	95.3	31.0	42.3	35.9	32.8	24.0
2019-02	112.4	79.8	89.0	94.8	31.4	44.5	36.0	25.0	29.5
2019-03	118.7	65.4	86.9	104.6	40.1	44.5	36.0	32.5	21.6
2019-04	124.3	86.1	99.7	117.8	41.3	40.3	33.8	31.6	28.4
2019-05	129.5	86.5	99.9	118.1	43.6	42.6	36.1	31.7	26.0
2019-06	147.8	72.1	96.8	121.7	42.9	48.7	38.2	28.8	21.9
2019-07	150.6	96.1	102.1	125.6	51.4	52.2	39.9	38.2	26.1
2019-08	144.8	90.5	104.3	126.5	53.5	45.8	43.5	35.3	24.2
2019-09	158.4	75.2	105.1	132.8	56.0	38.8	44.7	37.4	21.4
2019-10	148.6	85.0	113.4	124.6	52.8	54.5	50.0	47.2	23.1
2019-11	160.3	93.3	111.6	108.2	51.3	49.3	52.0	42.6	31.2
2019-12	168.8	76.7	117.3	106.9	35.8	35.8	54.6	34.0	28.1
2020-01	149.6	108.2	115.7	119.1	54.5	44.7	54.8	42.8	32.9
2020-02	164.1	101.1	107.3	113.1	56.1	50.1	46.5	44.6	26.6
2020-03	139.3	71.1	87.0	80.0	43.7	40.6	41.2	36.4	20.0
2020-04	132.5	88.4	97.2	87.7	40.3	45.6	32.8	37.2	20.1
2020-05	135.6	93.8	89.7	78.9	41.5	45.6	31.1	37.0	18.9
2020-06	140.8	84.8	95.8	79.7	35.8	45.3	26.6	30.2	18.9
2020-07	121.9	87.5	98.7	72.9	45.4	43.3	22.6	33.9	17.3
2020-08	119.0	86.0	94.9	72.0	45.4	42.4	21.7	31.0	18.3
2020-09	102.0	75.6	90.8	71.9	34.4	43.1	19.6	37.2	18.5
2020-10	93.7	82.3	86.3	63.9	38.9	35.2	18.6	30.0	21.8
2020-11	107.3	87.5	81.8	71.3	36.7	30.0	22.4	32.0	18.2
2020-12	130.2	67.0	82.0	81.1	23.8	26.1	25.8	12.9	17.2
2021-01	117.2	85.8	71.3	70.5	42.0	30.6	24.2	37.8	16.7
2021-02	112.4	84.1	76.2	67.3	44.7	40.0	26.4	38.0	16.5
2021-03	109.9	77.8	69.2	63.8	36.0	31.4	28.9	40.2	17.3
2021-04	101.5	81.9	70.7	55.3	39.0	37.3	26.1	35.2	16.3
2021-05	95.4	88.4	73.8	55.1	37.9	35.9	24.7	31.5	14.4
2021-06	97.7	66.0	65.5	55.1	28.4	29.9	24.6	29.5	11.2
2021-07	91.7	72.1	71.2	51.1	38.0	29.8	24.3	30.3	10.8
2021-08	92.4	73.6	66.7	48.3	38.3	28.8	25.3	30.9	9.1
2021-09	96.9	65.4	66.7	45.2	32.4	28.1	26.0	36.2	7.6
2021-10	94.0	80.6	71.6	47.3	36.4	27.0	26.9	33.5	8.0
2021-11	106.7	71.7	69.3	49.4	34.0	25.8	29.9	28.6	10.0
2021-12	113.4	49.6	71.3	46.1	15.1	19.4	32.6	12.9	12.1
2022-01	96.4	70.0	64.6	49.8	33.8	28.4	27.7	25.9	11.5

**Table A10: Prime Holdings of Bank-Related Securities by Region (\$ Billions)**

Month	Eurozone	Americas	Asia-Pacific	Europe (non-Euro)
2018-01	140.6	161.7	104.4	104.2
2018-02	135.4	153.7	107.4	111.0
2018-03	115.3	158.8	106.8	98.3
2018-04	130.6	151.6	108.5	124.4
2018-05	127.9	158.6	109.8	115.5
2018-06	106.8	158.8	110.0	107.2
2018-07	140.1	152.8	110.0	115.7
2018-08	135.0	163.0	111.8	117.8
2018-09	133.7	177.2	119.7	101.2
2018-10	158.0	176.6	118.5	118.9
2018-11	146.2	186.8	124.8	122.6
2018-12	103.4	216.5	138.1	99.3
2019-01	155.8	201.6	153.6	119.7
2019-02	151.1	207.7	139.5	139.0
2019-03	146.0	223.9	141.5	130.1
2019-04	168.8	242.7	152.9	124.5
2019-05	168.6	248.2	159.1	118.6
2019-06	152.0	270.2	161.3	125.5
2019-07	195.3	277.0	166.1	121.4
2019-08	189.7	272.0	172.3	119.4
2019-09	178.4	291.8	175.8	109.3
2019-10	197.1	273.7	189.9	129.8
2019-11	199.2	269.0	188.0	135.7
2019-12	156.3	276.0	196.4	105.2
2020-01	222.8	269.1	194.2	137.9
2020-02	218.9	277.7	174.1	133.6
2020-03	162.1	219.6	144.1	108.2
2020-04	179.4	220.8	144.0	111.9
2020-05	182.7	215.0	137.2	104.8
2020-06	156.9	221.2	141.6	105.2
2020-07	175.1	195.4	138.9	99.5
2020-08	171.0	191.7	130.8	105.1
2020-09	153.1	174.5	123.2	98.4
2020-10	159.5	158.1	117.2	90.7
2020-11	165.1	179.0	115.7	85.1
2020-12	108.3	211.7	119.1	66.7
2021-01	178.4	188.1	108.4	107.1
2021-02	181.4	180.1	114.1	115.9
2021-03	166.3	174.0	113.4	98.8
2021-04	174.8	156.9	110.5	112.2
2021-05	176.6	150.6	113.2	106.6
2021-06	130.4	153.0	104.0	76.1
2021-07	158.3	142.9	109.2	88.6
2021-08	162.1	140.7	104.9	87.8
2021-09	143.0	142.1	106.2	74.5
2021-10	168.9	141.4	116.3	78.6
2021-11	151.2	156.2	117.1	80.2
2021-12	82.2	159.6	120.7	51.0
2022-01	147.5	146.3	111.3	94.0

**Table A11: Prime Money Market Fund Aggregate Product Exposures (\$ Billions)**

Month	CDs and Time		Non-Financial Co.			Total
	Gov. and Treas.	Deposits	Financial Co. CP	CP and Other	Asset-Backed	
2018-01	120.8	265.8	141.6	97.7	42.0	667.9
2018-02	123.7	256.6	143.6	104.0	40.2	668.1
2018-03	161.9	222.9	132.0	99.0	39.9	655.7
2018-04	163.5	242.6	142.4	97.6	38.0	684.1
2018-05	161.9	227.3	146.7	104.6	41.7	682.2
2018-06	158.9	230.1	143.2	95.3	41.9	669.4
2018-07	156.4	244.0	153.1	109.2	44.4	707.1
2018-08	189.3	240.4	150.5	104.4	45.8	730.4
2018-09	186.7	246.2	153.7	109.6	47.5	743.7
2018-10	172.4	262.8	156.7	107.4	46.8	746.1
2018-11	190.3	263.0	156.4	106.6	51.9	768.2
2018-12	212.8	245.8	149.1	99.9	55.2	762.8
2019-01	216.2	289.4	160.7	99.4	58.2	823.9
2019-02	244.6	298.0	167.8	109.3	59.1	878.8
2019-03	313.2	282.8	186.9	130.0	58.0	970.9
2019-04	310.3	298.7	192.1	140.9	59.5	1,001.5
2019-05	301.0	302.6	197.0	145.4	62.0	1,008.0
2019-06	281.6	321.8	205.1	147.7	62.7	1,018.9
2019-07	290.7	320.3	216.6	149.0	63.9	1,040.5
2019-08	310.1	333.0	213.5	140.2	63.8	1,060.6
2019-09	326.3	316.0	226.7	142.0	63.5	1,074.5
2019-10	322.2	332.7	236.4	150.0	62.9	1,104.2
2019-11	314.8	346.1	236.5	158.0	64.0	1,119.4
2019-12	359.3	307.9	214.0	146.7	62.3	1,090.2
2020-01	311.0	369.1	226.9	153.9	60.3	1,121.2
2020-02	308.4	360.8	209.9	162.9	64.4	1,106.4
2020-03	303.6	281.8	190.3	152.1	53.6	981.4
2020-04	420.0	290.0	180.4	149.4	55.7	1,095.5
2020-05	489.3	275.5	171.6	157.7	62.1	1,156.2
2020-06	534.0	252.7	174.0	149.0	62.6	1,172.3
2020-07	513.4	257.3	163.8	156.3	59.4	1,150.2
2020-08	542.5	249.0	157.8	144.0	56.2	1,149.5
2020-09	455.2	212.1	143.4	134.9	53.4	999.0
2020-10	419.2	215.9	141.2	135.0	48.8	960.1
2020-11	410.9	220.7	150.0	134.7	46.7	963.0
2020-12	418.8	164.9	153.1	127.3	46.0	910.1
2021-01	347.3	238.7	179.9	137.6	46.6	950.1
2021-02	310.7	246.2	182.3	138.3	44.1	921.6
2021-03	346.1	216.6	189.0	127.8	41.8	921.3
2021-04	329.0	233.1	189.9	128.4	41.8	922.2
2021-05	322.5	230.9	190.5	122.3	39.3	905.5
2021-06	397.0	176.3	161.6	119.3	36.6	890.8
2021-07	328.1	217.8	167.0	123.3	34.5	870.7
2021-08	329.0	210.2	168.2	120.1	35.9	863.4
2021-09	355.8	179.9	172.6	119.4	35.9	863.6
2021-10	298.3	223.0	175.7	123.8	36.4	857.2
2021-11	272.7	220.9	176.0	127.4	35.4	832.4
2021-12	362.0	143.9	157.7	112.3	35.9	811.8
2022-01	282.9	226.9	165.1	114.7	35.1	824.7

**Table A12: Government & Treasury Funds Bank Repo Counterparties by Country (\$ Billions)**

Month	US	Canada	France	UK	Germany	Japan	Other
2018-01	145.4	128.3	219.6	95.4	36.9	116.0	55.2
2018-02	143.1	124.8	222.2	101.8	24.8	121.0	54.4
2018-03	126.1	130.7	181.2	100.6	15.3	104.2	35.8
2018-04	156.3	118.5	236.5	108.9	17.1	120.7	45.3
2018-05	154.6	127.4	255.8	104.0	20.5	116.4	48.0
2018-06	153.8	144.2	193.3	86.1	10.8	126.2	33.7
2018-07	152.2	126.4	244.6	95.9	26.0	136.9	52.9
2018-08	143.5	124.6	230.8	104.7	23.2	139.5	50.5
2018-09	149.2	140.2	185.4	93.1	18.4	135.1	36.7
2018-10	142.8	122.6	223.5	97.2	24.3	136.6	50.2
2018-11	141.9	147.9	208.9	96.9	25.2	135.2	44.6
2018-12	172.2	165.8	133.1	89.4	15.3	135.1	38.2
2019-01	174.7	145.0	224.6	102.1	20.8	141.7	44.5
2019-02	174.5	155.0	219.0	98.8	19.7	134.5	44.4
2019-03	191.6	165.7	172.3	89.4	23.1	123.8	29.4
2019-04	194.5	140.4	217.5	99.9	18.2	134.7	41.8
2019-05	202.4	145.6	223.6	100.9	19.6	139.0	37.9
2019-06	209.5	164.0	180.0	98.3	18.7	130.7	32.2
2019-07	221.8	130.2	232.5	115.4	19.3	138.2	37.9
2019-08	218.1	162.5	239.3	116.5	20.9	144.0	35.8
2019-09	237.3	167.0	196.7	88.5	22.2	136.4	36.6
2019-10	183.1	146.4	235.7	73.4	20.3	149.4	41.0
2019-11	181.3	170.3	202.1	82.2	21.5	159.9	36.1
2019-12	165.6	196.2	125.6	75.4	11.8	138.6	34.0
2020-01	191.3	168.7	197.6	102.3	23.3	153.1	40.8
2020-02	210.7	166.5	213.7	121.2	24.5	151.7	41.6
2020-03	200.3	186.1	181.2	96.2	25.4	147.0	45.5
2020-04	201.4	153.9	217.1	117.5	31.4	159.8	42.9
2020-05	177.4	139.8	190.6	78.2	29.8	142.2	40.0
2020-06	172.1	131.4	146.1	67.6	22.4	118.5	36.4
2020-07	168.3	129.4	189.2	76.7	27.5	118.6	44.0
2020-08	179.8	134.4	197.2	78.4	21.0	132.0	44.8
2020-09	172.5	132.8	189.4	81.3	22.8	120.7	41.3
2020-10	190.8	126.4	204.4	73.1	20.5	117.8	44.1
2020-11	169.0	132.8	211.6	83.9	19.6	135.1	45.2
2020-12	166.9	140.9	177.5	80.3	12.4	124.9	28.5
2021-01	162.4	135.5	193.6	84.3	15.5	136.6	37.2
2021-02	198.3	151.7	209.1	90.3	23.6	142.4	42.2
2021-03	213.0	154.6	185.0	78.5	18.8	144.4	42.1
2021-04	183.5	160.0	207.3	86.3	25.6	152.3	41.6
2021-05	177.9	145.3	190.6	79.9	23.1	150.2	37.9
2021-06	160.7	128.4	132.4	64.0	21.6	140.9	33.3
2021-07	160.2	124.1	165.7	72.3	30.0	138.7	32.7
2021-08	154.3	126.5	158.7	68.0	27.9	140.2	36.4
2021-09	146.0	125.4	141.3	51.8	21.1	129.3	28.1
2021-10	133.3	138.7	158.8	47.1	21.4	124.2	27.7
2021-11	118.0	154.9	160.3	54.5	14.8	123.0	33.4
2021-12	107.6	165.7	89.2	42.1	10.2	124.5	22.3
2022-01	123.3	124.4	129.0	50.8	11.1	127.7	27.6



**Table A13: Money Market Fund Repurchase Agreements with the Federal Reserve (\$ Billions)**

Month	Total
2018-01	55.1
2018-02	30.9
2018-03	22.6
2018-04	13.7
2018-05	21.5
2018-06	88.8
2018-07	9.0
2018-08	0.4
2018-09	44.9
2018-10	4.8
2018-11	2.5
2018-12	39.6
2019-01	1.0
2019-02	3.4
2019-03	0.7
2019-04	-
2019-05	0.9
2019-06	43.6
2019-07	7.4
2019-08	12.1
2019-09	7.1
2019-10	2.8
2019-11	0.5
2019-12	47.4
2020-01	4.5
2020-02	2.2
2020-03	284.9
2020-04	1.8
2020-05	1.3
2020-06	1.0
2020-07	0.2
2020-08	-
2020-09	0.8
2020-10	-
2020-11	-
2020-12	9.6
2021-01	5.4
2021-02	2.7
2021-03	125.3
2021-04	179.7
2021-05	458.6
2021-06	843.7
2021-07	885.6
2021-08	1,049.6
2021-09	1,438.9
2021-10	1,345.7
2021-11	1,397.0
2021-12	1,739.7
2022-01	1,474.6

**Table A14: Securities with more than 179 Days to Maturity  
(Percent)**

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2018-01	8.3	9.2	2.0	4.4	16.6	15.3
2018-02	7.2	10.1	2.0	4.1	16.2	12.8
2018-03	6.9	8.7	0.9	2.9	15.8	14.1
2018-04	6.4	7.9	0.6	2.8	15.0	14.3
2018-05	6.5	5.4	0.5	3.0	14.1	13.9
2018-06	7.4	7.8	0.4	3.4	15.3	15.2
2018-07	8.2	6.5	0.7	4.0	15.7	15.7
2018-08	9.2	6.0	0.6	4.6	15.5	15.0
2018-09	9.0	7.2	1.1	6.6	14.3	14.6
2018-10	8.1	8.0	2.0	7.2	15.2	15.9
2018-11	8.4	8.3	2.1	7.1	15.2	14.4
2018-12	7.9	6.2	1.9	5.0	15.5	15.3
2019-01	9.0	6.3	1.9	5.0	15.5	17.0
2019-02	8.1	7.7	1.9	4.8	15.2	14.5
2019-03	7.3	7.8	0.8	2.9	16.0	15.2
2019-04	8.2	7.6	0.8	2.8	16.6	17.7
2019-05	9.0	6.0	1.0	3.1	17.8	14.8
2019-06	8.6	6.8	1.0	5.3	18.0	16.1
2019-07	9.5	8.4	0.9	6.1	18.0	17.9
2019-08	9.8	9.9	1.5	7.9	17.9	15.6
2019-09	9.5	9.2	2.2	8.7	17.8	15.8
2019-10	11.0	11.3	3.4	10.0	18.8	17.6
2019-11	10.0	10.9	2.9	9.7	17.4	14.5
2019-12	9.8	10.8	2.4	7.0	17.7	17.3
2020-01	10.1	8.8	2.2	6.0	18.4	18.6
2020-02	10.3	7.7	2.2	5.9	18.1	17.2
2020-03	9.1	5.7	0.6	4.9	18.9	15.8
2020-04	6.9	4.8	0.9	4.1	17.6	14.9
2020-05	6.1	3.1	1.4	4.2	16.4	13.7
2020-06	6.9	5.1	2.4	5.9	16.1	14.5
2020-07	8.2	6.7	2.7	7.0	16.5	15.0
2020-08	7.3	6.3	2.6	7.2	15.9	13.8
2020-09	7.2	3.2	3.4	7.0	14.8	14.3
2020-10	7.8	4.3	3.1	6.0	14.4	14.9
2020-11	7.0	2.8	3.1	5.7	14.3	12.6
2020-12	6.9	2.4	2.3	4.4	15.4	14.9
2021-01	7.8	2.8	1.4	3.2	14.8	15.5
2021-02	7.6	3.9	1.2	2.7	14.9	13.5
2021-03	7.9	4.6	1.1	2.8	15.1	13.9
2021-04	7.8	4.5	0.6	2.6	14.0	14.4
2021-05	8.0	6.1	0.7	2.9	12.7	11.6
2021-06	8.0	6.2	1.7	4.0	13.8	13.4
2021-07	7.9	5.7	2.0	4.3	13.9	14.8
2021-08	7.5	6.2	2.2	4.5	13.4	12.6
2021-09	7.2	6.5	2.3	4.7	13.8	13.7
2021-10	7.7	7.6	2.1	5.0	14.4	15.1
2021-11	7.0	5.4	2.1	5.1	14.7	13.6
2021-12	6.8	3.8	1.3	3.6	13.5	12.9
2022-01	6.1	3.9	0.4	2.3	13.9	13.8

## II Key Definitions

*Included by reference are all definitions included in the definitions section of Form N-MFP and definitions set forth in Rule 2a-7 (17 CFR 270.2a-7).*

<i>Bank-related securities</i>	For purposes of this report, includes certificates of deposit, time deposits, sponsored ABCP, and repurchase agreements where the bank is the counterparty.
<i>Daily liquid assets</i>	Means: (i) Cash; (ii) Direct obligations of the U.S. Government; (iii) Securities that will mature (as determined without reference to the exceptions in paragraph (i) of 29 CFR 270.2a-7 regarding interest rate readjustments), or are subject to a demand feature that is exercisable and payable, within one business day; or (iv) Amounts receivable and due unconditionally within one business day on pending sales of portfolio securities.
<i>Form N-MFP</i>	Used by Money Market Funds to file reports with the Commission pursuant to rule 30b1-7 under the Act (17 CFR 270.30b1-7). The form is available <a href="#">here</a> .
<i>Fund Category</i>	A category on Item A.10 of Form N-MFP. Form N-MFP requests filers to identify each Fund from among the following categories: Treasury, Government Agency, Exempt Government, Prime, Single State and Other Tax Exempt, and further asks the filer to identify whether the Fund is an exempt Retail money market fund.
<i>Government money market fund</i>	A money market fund that invests 99.5 percent or more of its total assets in cash, government securities, and/or repurchase agreements that are collateralized fully.
<i>Institutional money market fund</i>	A Fund reported on Form N-MFP that is not identified as a Retail money market fund. Government and Treasury money market funds are not required to make this distinction.
<i>Money Market Fund (or Fund)</i>	A registered open-end management investment company, or series thereof, that is regulated as a money market fund pursuant to rule 2a-7 (17 CFR 270.2a-7) under the Investment Company Act of 1940.

<i>Prime money market fund</i>	Any Fund reported on Form N-MFP as a Prime money market fund. Prime money market funds generally hold a variety of taxable short-term obligations issued by corporations and banks, as well as repurchase agreements and assetbacked commercial paper. <sup>2</sup> <i>Nonpublic prime institutional money market fund:</i> A Fund that disclosed in its public filings with the SEC (Form N-CEN, Form N-CSR, or the fund's prospectus) that its shares are not intended to be offered to the public. Prime institutional money market funds that do not provide such disclosures are considered to be offered to the public.
<i>Retail money market fund</i>	A money market fund that has policies and procedures reasonably designed to limit all beneficial owners of the fund to natural persons. Government and Treasury money market funds are not required to make this distinction.
<i>Tax exempt fund</i>	A money market fund that holds itself out as distributing income exempt from regular federal income tax.
<i>Treasury money market fund</i>	A government money market fund that limits its holdings to only U.S. Treasury obligations or repurchase agreements collateralized by U.S. Treasury securities. <sup>3</sup>
<i>Weekly liquid assets</i>	Means: (i) Cash; (ii) Direct obligations of the U.S. Government; (iii) Government securities that are issued by a person controlled or supervised by and acting as an instrumentality of the government of the United States pursuant to authority granted by the Congress of the United States that: (A) Are issued at a discount to the principal amount to be repaid at maturity without provision for the payment of interest; and (B) Have a remaining maturity date of 60 days or less. (iv) Securities that will mature (as determined without reference to the exceptions in paragraph (i) of 29 CFR 270.2a-7 regarding interest rate readjustments), or are subject to a demand feature that is exercisable and payable, within five business days; or (v) Amounts receivable and due unconditionally within five business days on pending sales of portfolio securities.

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<sup>2</sup>See Money Market Fund Reform; Amendments to Form PF, Investment Company Act Release No. 31166 (July 23, 2014), available [here](#).

<sup>3</sup>*Id.*