



**Division of Investment Management
Analytics Office**

Money Market Fund Statistics

Form N-MFP Data, period ending July 31, 2019

This is a report of the Staff of the Division of Investment Management's Analytics Office of the U.S. Securities and Exchange Commission. The Commission has expressed no view regarding the analysis, findings, or conclusions contained herein.

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. The presented information does not reflect any filings or amended filings submitted after the data cut-off date of this report. Staff works with information reported on Form N-MFP 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 Sharon Pichler or Isaac Kuznits, Analytics Office, Division of Investment Management, at Form-NMFP@sec.gov, with the subject line "Money Market Fund Statistics."

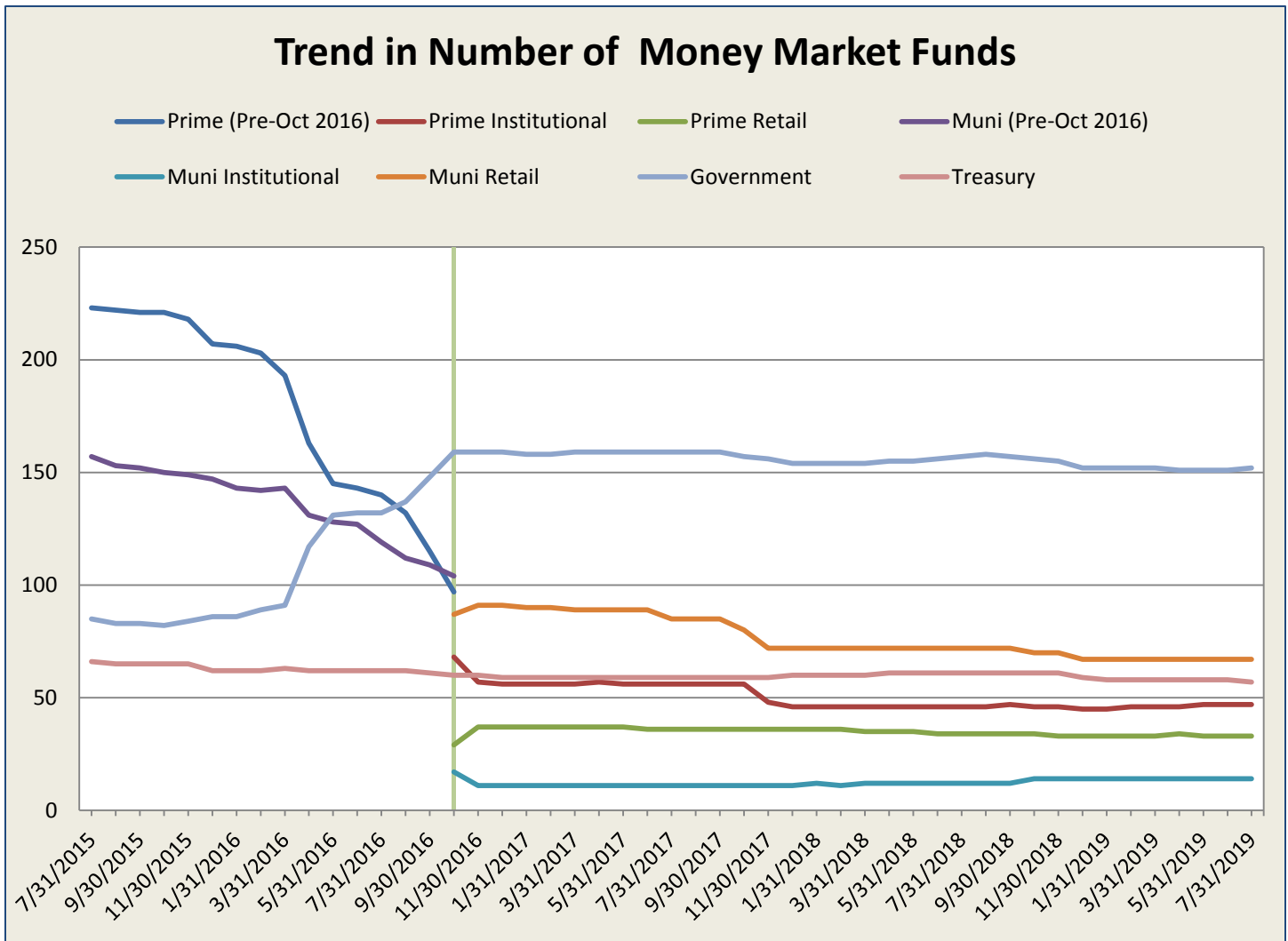
Monthly Change in Key Statistics and Table of Contents*

TOPIC		7/31/2019	Change	6/30/2019	Page
Number of Money Market Funds Reporting (Not Including Feeder Funds)					4
	Prime				
	Institutional	47	-	47	
	Retail	33	-	33	
	Tax Exempt				
	Institutional	14	-	14	
	Retail	67	-	67	
	Government & Treasury Funds				
	Government	152	1	151	
	Treasury	57	-1	58	
Assets (in billions)	Prime Funds				5
	Institutional	\$626.6	\$10.2	\$616.4	
	Retail	\$414.1	\$12.1	\$402.0	
	Tax Exempt Funds				
	Institutional	\$15.0	\$0.4	\$14.6	
	Retail	\$125.9	-\$0.6	\$126.5	
	Government & Treasury Funds				
	Government	\$1,731.4	\$34.4	\$1,697.0	
	Treasury	\$777.3	\$19.1	\$758.2	
7-Day Yields Gross	Prime Funds				6
	Institutional	2.44%	-0.06%	2.50%	
	Retail	2.47%	-0.08%	2.55%	
	Tax Exempt Funds				
	Institutional	1.47%	-0.41%	1.88%	
	Retail	1.48%	-0.39%	1.88%	
	Government & Treasury Funds				
	Government	2.39%	-0.05%	2.43%	
	Treasury	2.30%	-0.07%	2.37%	
7-Day Yields Net	Prime Funds				7
	Institutional	2.36%	-0.06%	2.42%	
	Retail	2.21%	-0.07%	2.28%	
	Tax Exempt Funds				
	Institutional	1.34%	-0.41%	1.75%	
	Retail	1.21%	-0.39%	1.60%	
	Government & Treasury Funds				
	Government	2.10%	-0.05%	2.15%	
	Treasury	2.07%	-0.07%	2.14%	
Weighted Average Life (WAL)	Prime Funds				8
	Institutional	58.8 days	0.6 days	58.2 days	
	Retail	62.9 days	0.1 days	62.8 days	
	Tax Exempt Funds				
	Institutional	12.8 days	-1.2 days	14.1 days	
	Retail	31.4 days	-1.1 days	32.5 days	
	Government & Treasury Funds				
	Government	94.7 days	-0.8 days	95.5 days	
	Treasury	93.6 days	2.6 days	91.1 days	

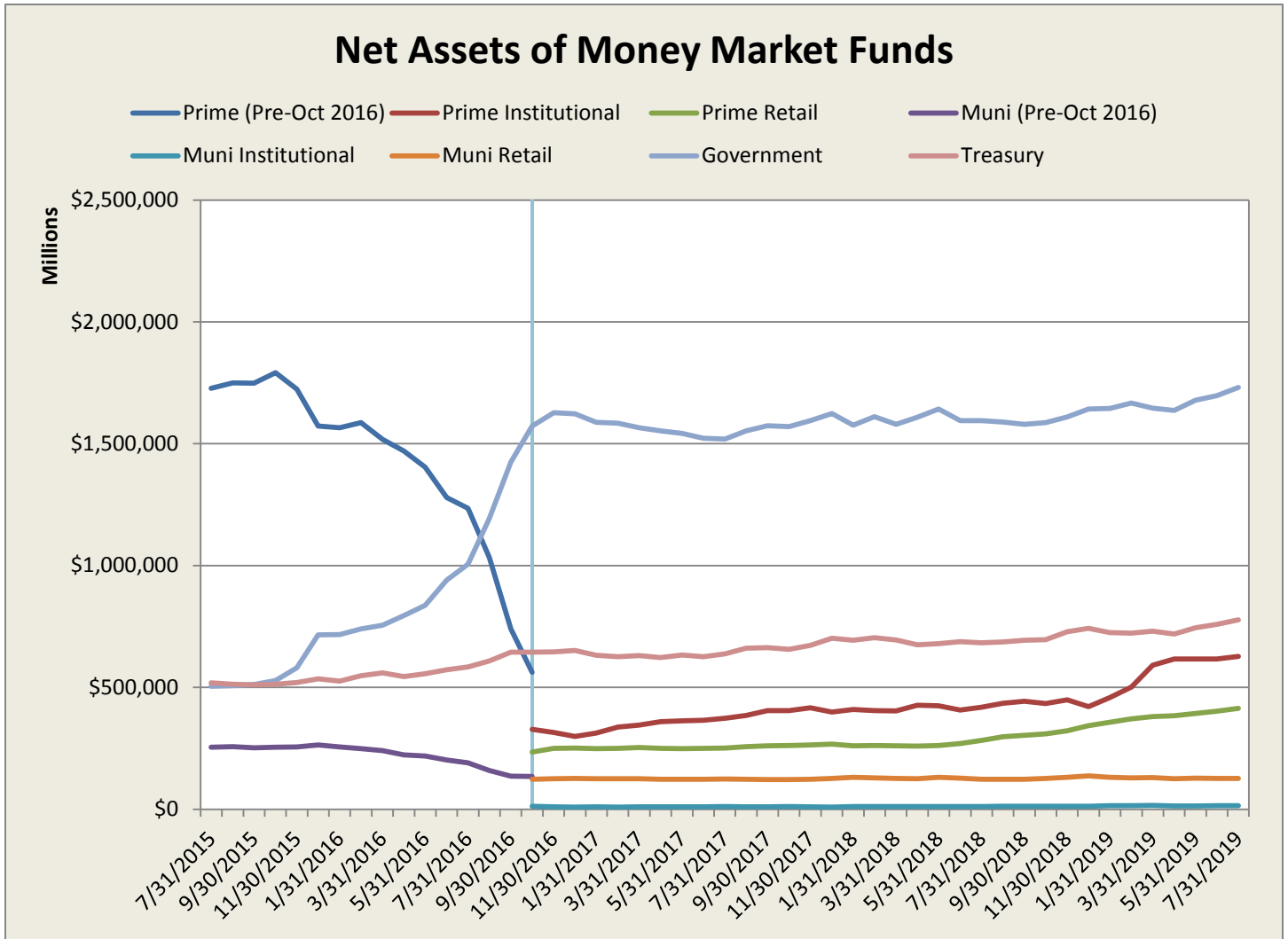
Monthly Change in Key Statistics and Table of Contents (continued)

TOPIC		7/31/2019	Change	6/30/2019	Page
Weighted Average Maturity (WAM)	Prime Funds				9
	Institutional	32.2 days	-0.2 days	32.4 days	
	Retail	32.9 days	-0.1 days	32.9 days	
	Tax Exempt Funds				
	Institutional	12.4 days	-1.3 days	13.7 days	
	Retail	28.9 days	-1.7 days	30.6 days	
	Government & Treasury Funds				
	Government	26.9 days	-0.8 days	27.7 days	
Treasury	33.3 days	1.7 days	31.6 days		
Daily Liquidity	Prime Funds				10
	Institutional	38.4%	0.6%	37.8%	
	Retail	22.2%	0.7%	21.5%	
	Government & Treasury Funds				
	Government	45.3%	1.9%	43.4%	
	Treasury	90.2%	0.1%	90.1%	
Weekly Liquidity	Prime Funds				11
	Institutional	53.1%	-0.6%	53.7%	
	Retail	40.6%	-	40.6%	
	Tax Exempt Funds				
	Institutional	86.0%	-0.2%	86.2%	
	Retail	76.1%	1.5%	74.6%	
	Government & Treasury Funds				
	Government	69.9%	-	69.9%	
Treasury	97.9%	0.2%	97.7%		
Prime Funds' Bank Holdings	By Country				12
	By Geographic Region				13
Prime Funds' Portfolio Composition					14
Gov't and Treasury Funds Bank Repo	By Country				15
All Funds Fed Repo (in billions)		\$7.4	-\$36.2	\$43.6	16
Securities > 179 Days to Maturity	Prime Funds				17
	Institutional	9.5%	0.9%	8.6%	
	Retail	8.4%	1.6%	6.8%	
	Tax Exempt Funds				
	Institutional	0.9%	-	0.9%	
	Retail	6.1%	0.8%	5.3%	
	Government & Treasury Funds				
	Government	18.1%	0.1%	18.0%	
	Treasury	17.8%	1.8%	16.0%	

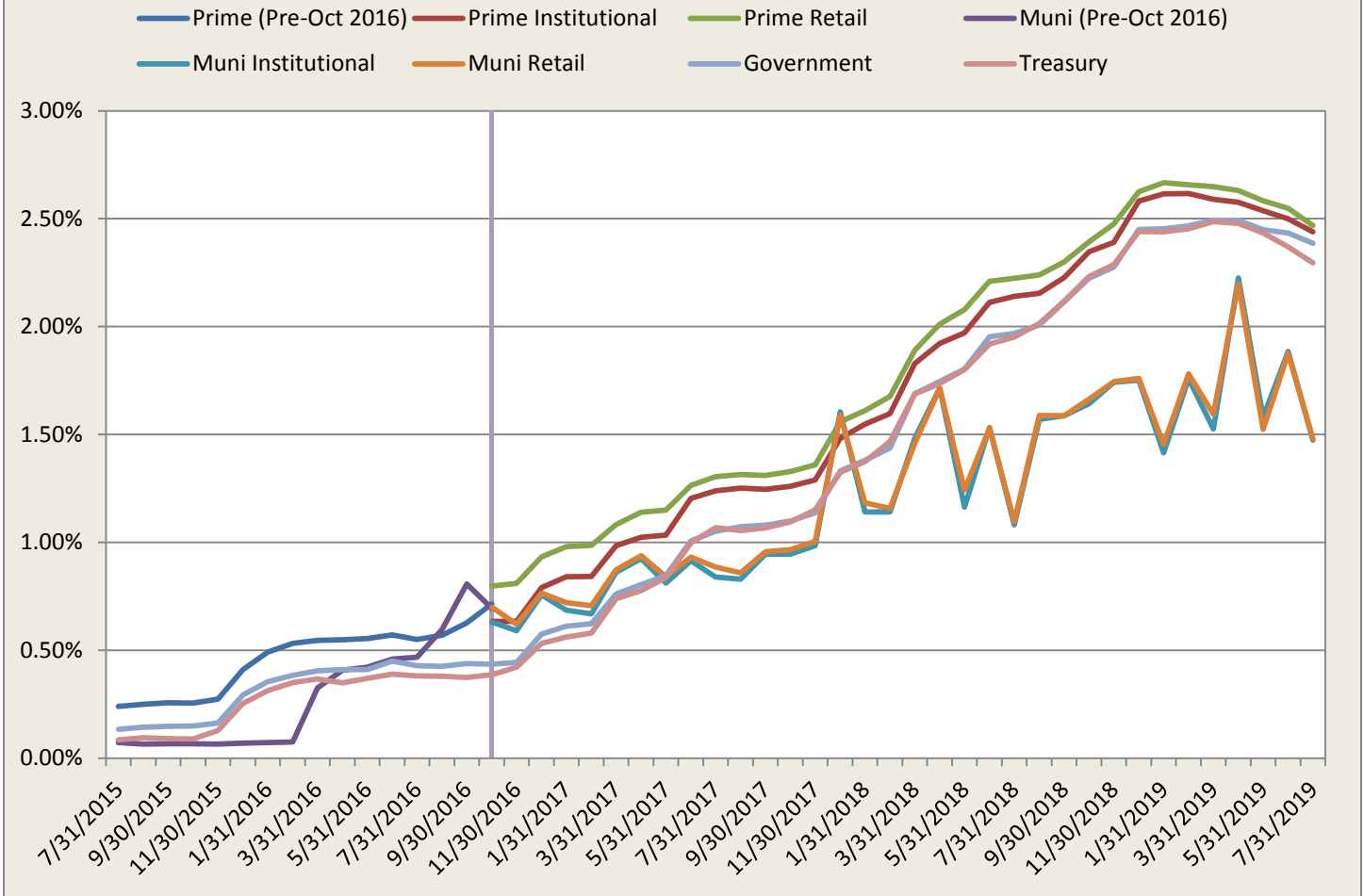
*Some calculations in the change column in the above Table of Contents and in other tables in this report may not total as expected due to rounding. Terms used in this report are defined in Appendix 2, Key Definitions.

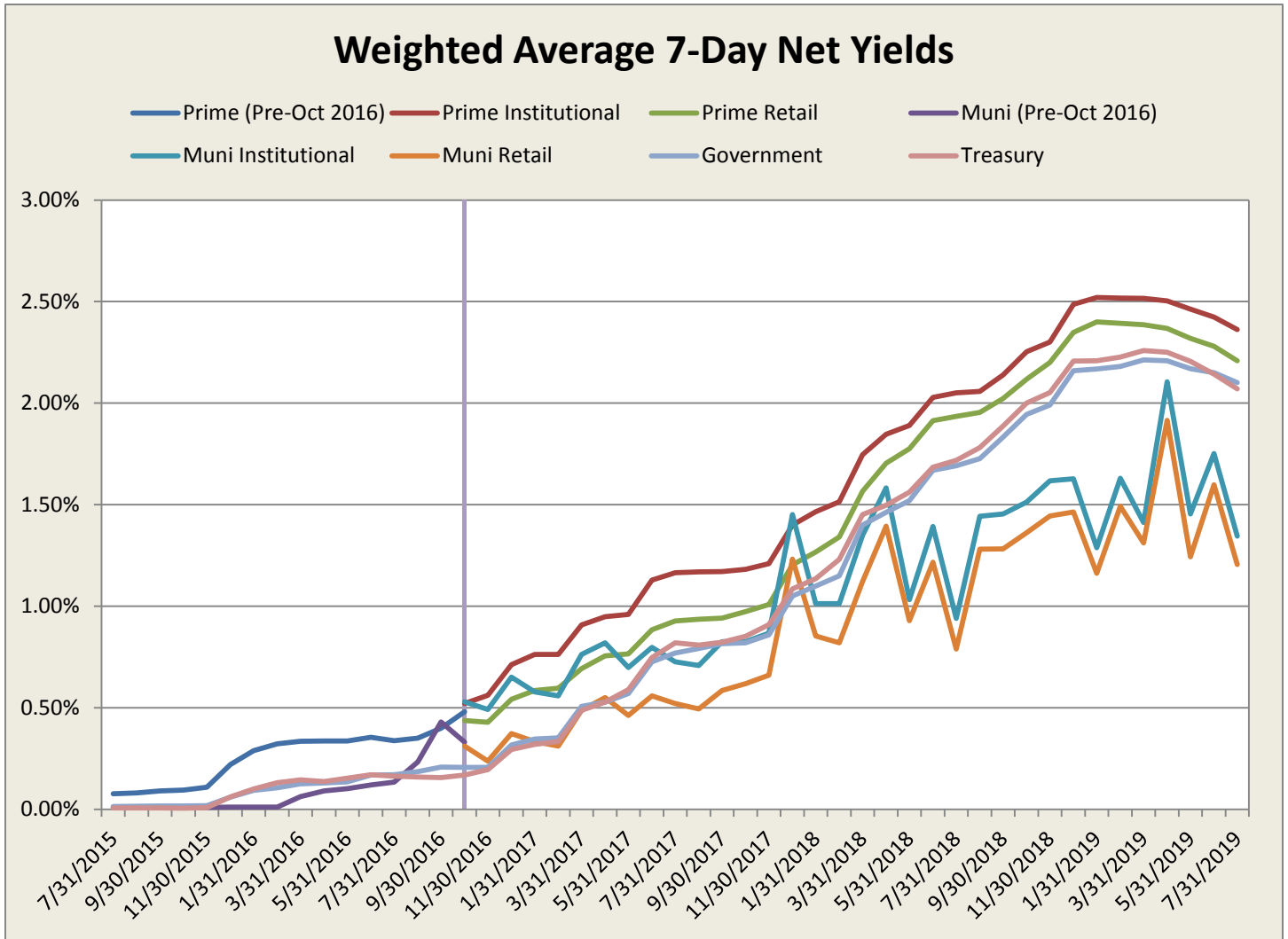


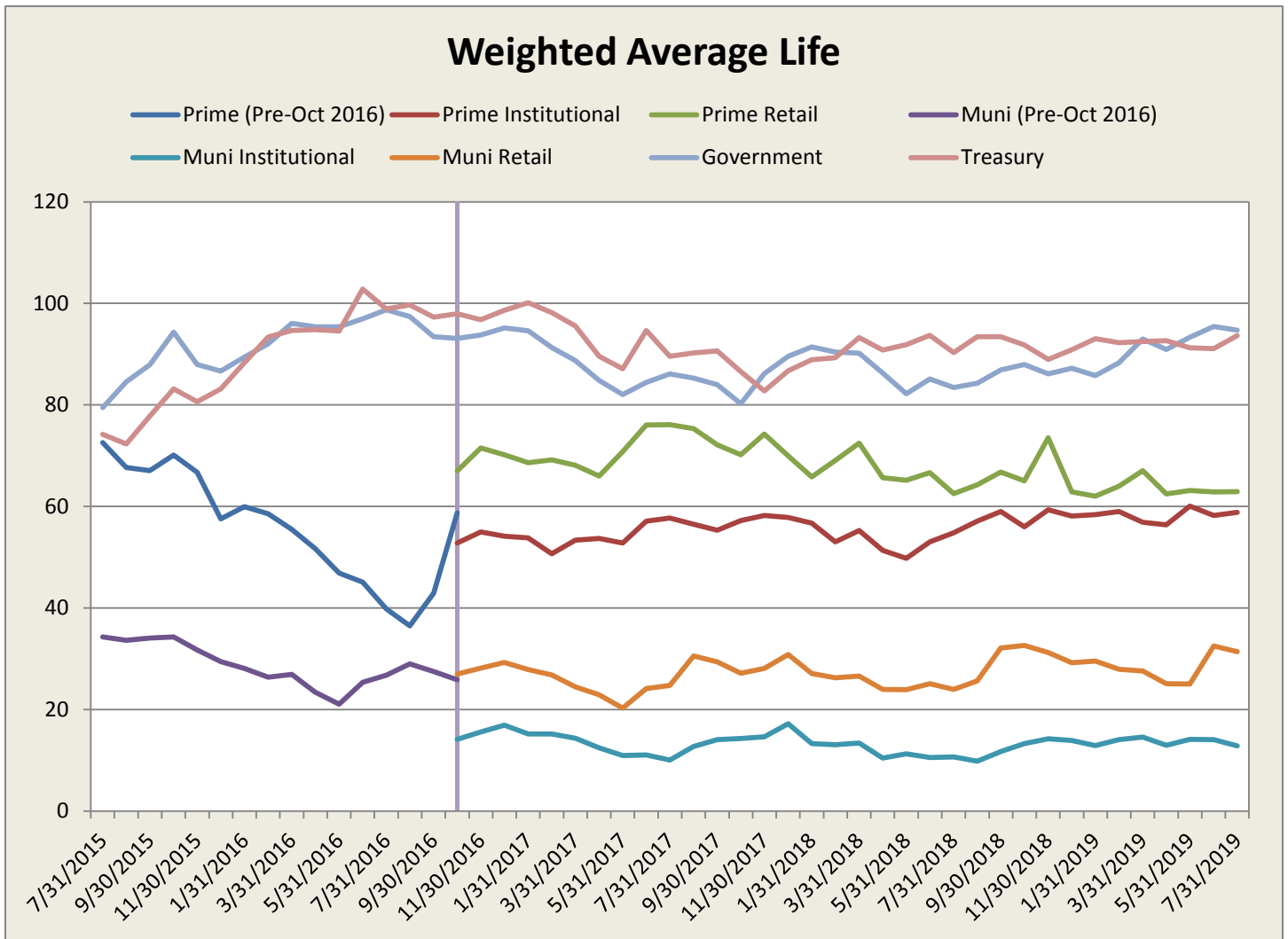
* Note: Beginning in October 2016, Form N-MFP required prime and tax-exempt money market funds to identify themselves as institutional or retail funds; up to that date, Funds reported without making this distinction. Government and Treasury funds are not required to distinguish between retail and institutional. See Appendix 2, Key Definitions.

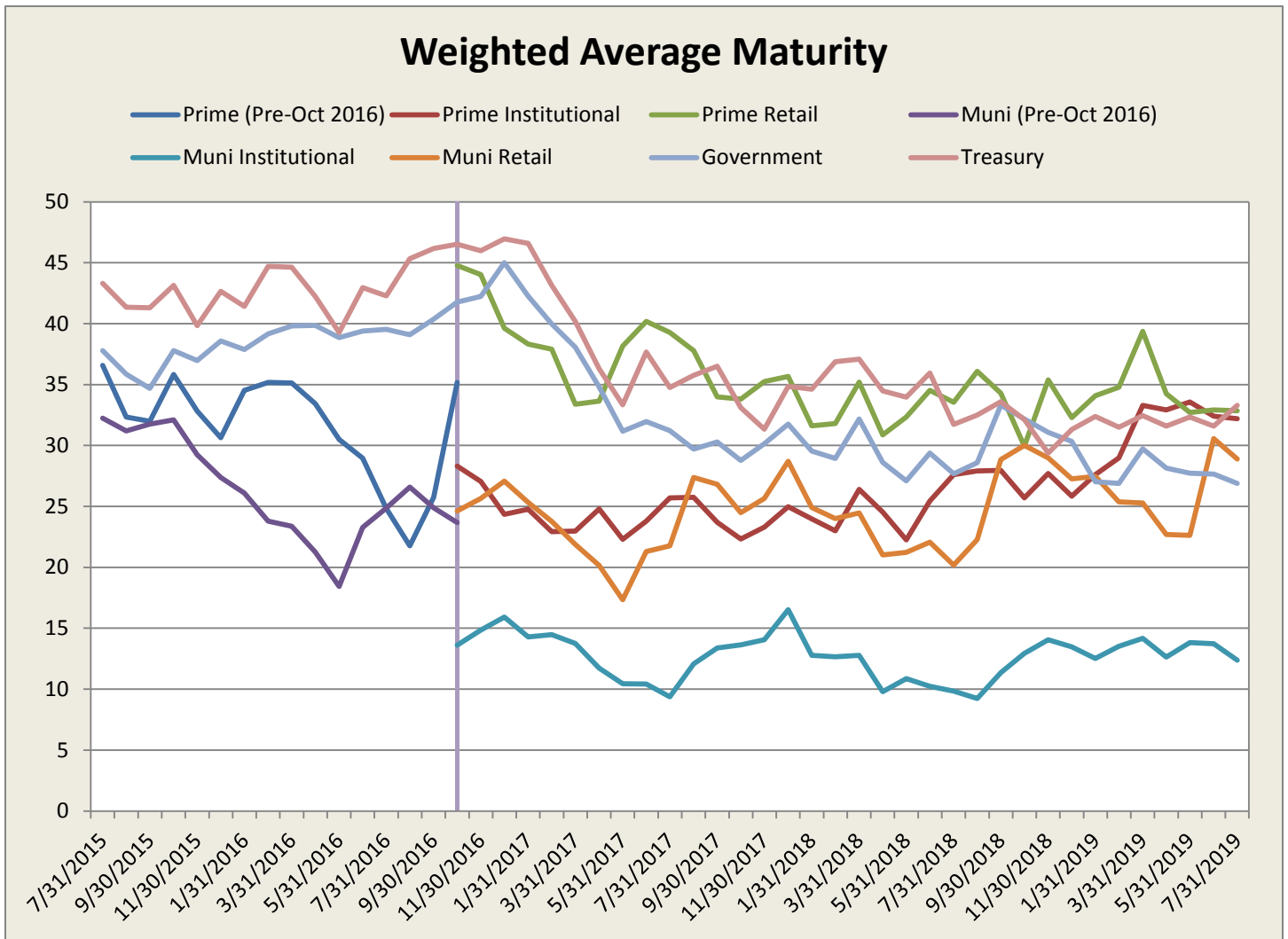


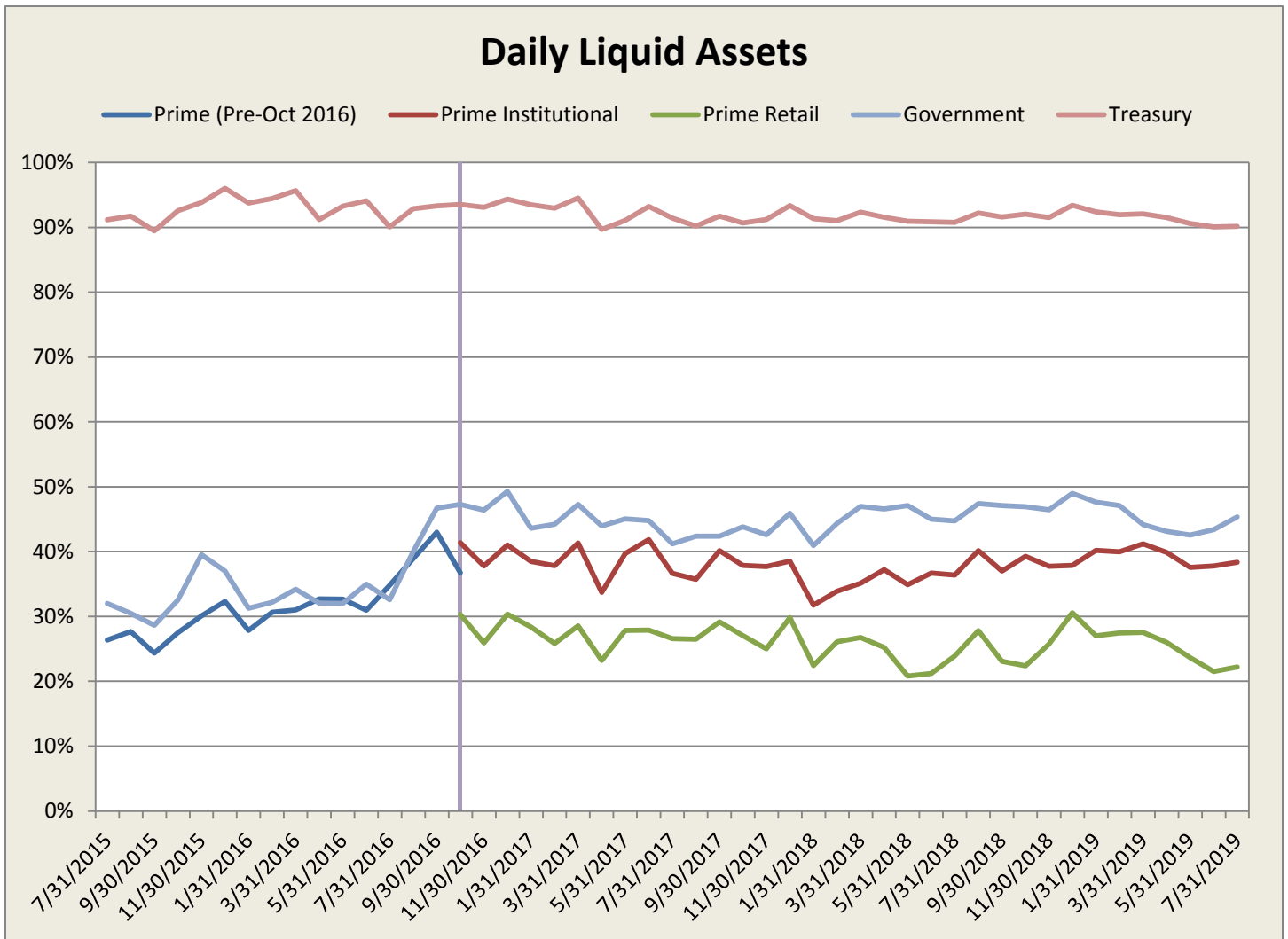
Weighted Average 7-Day Gross Yields



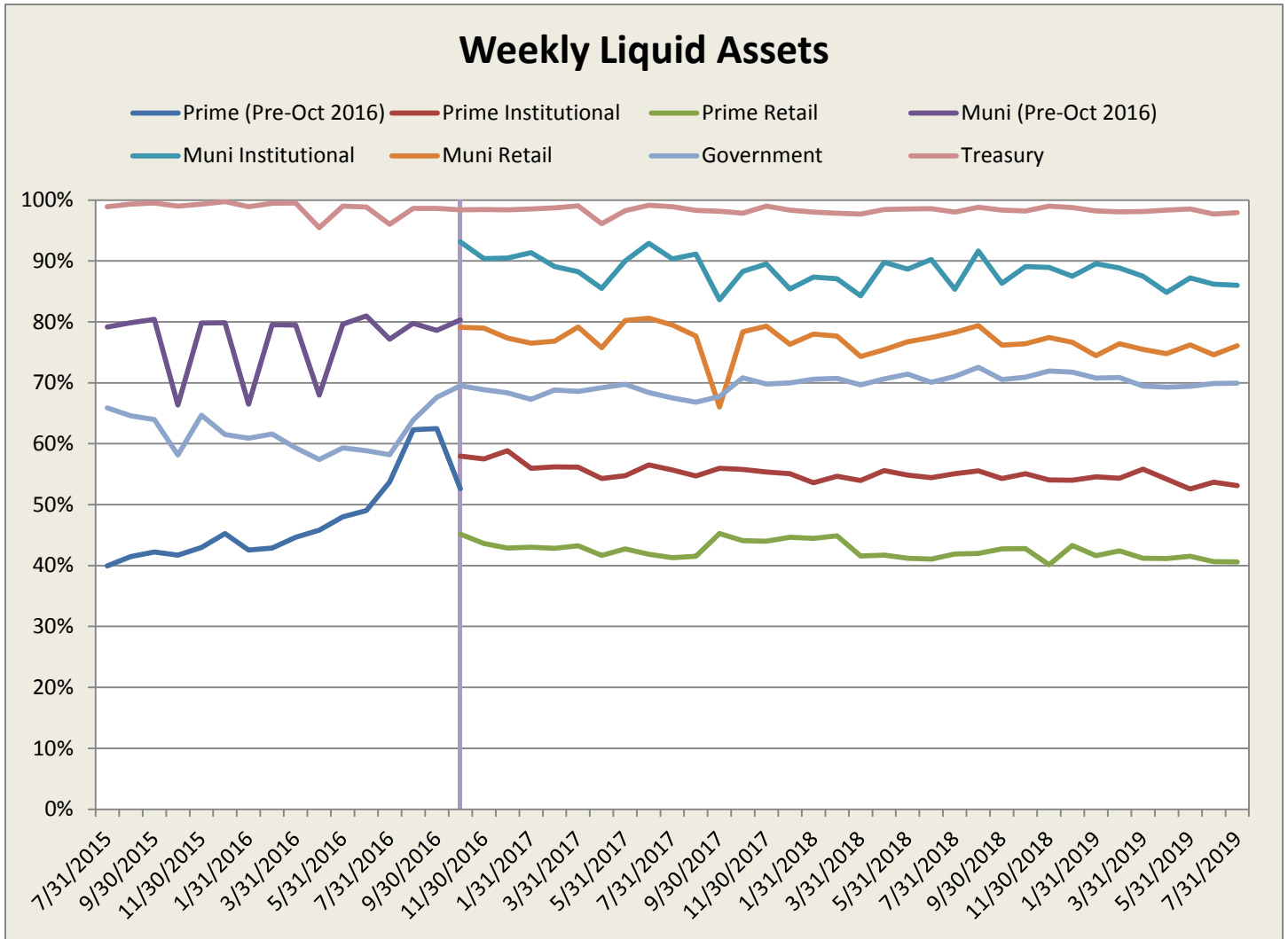


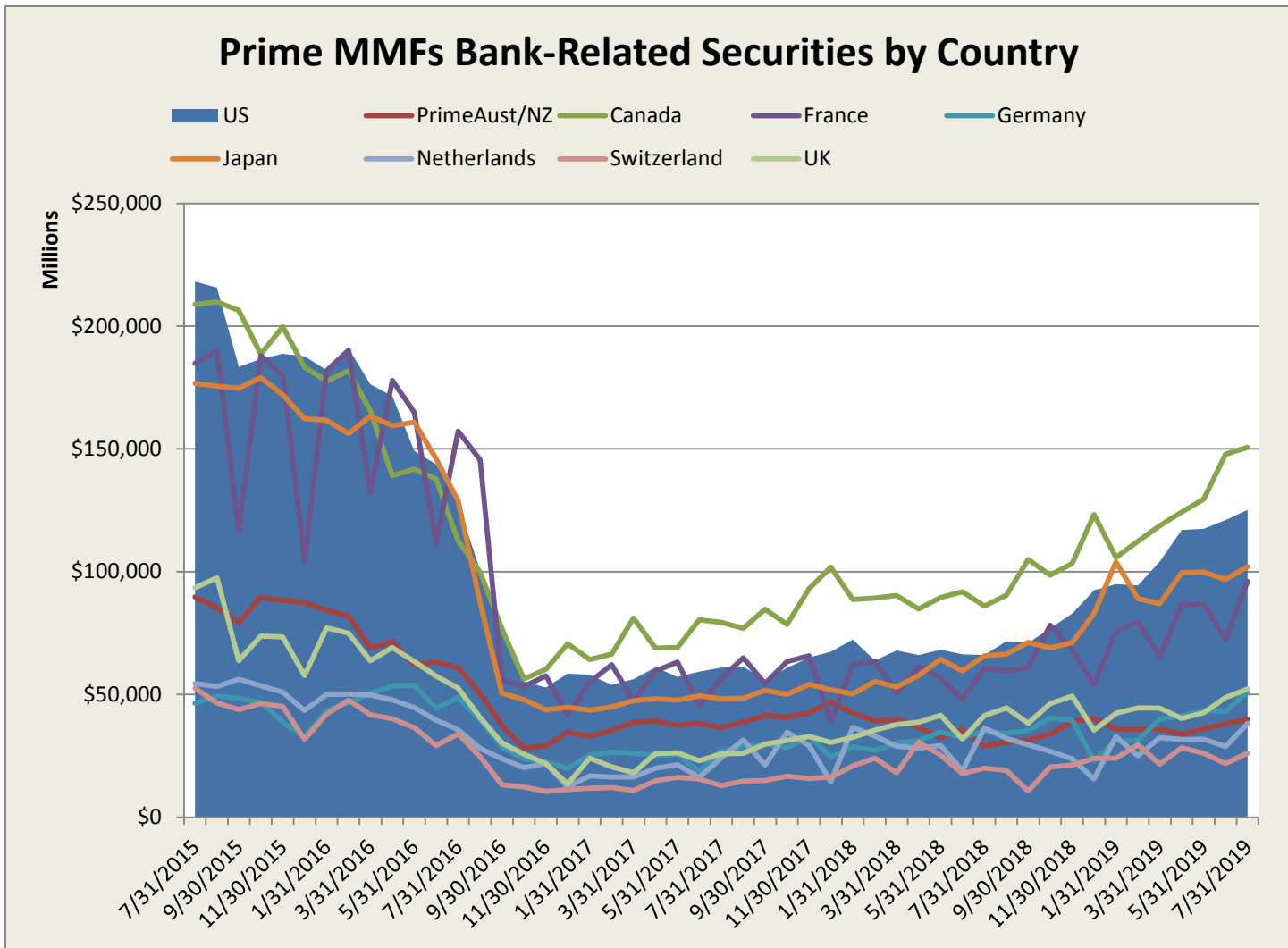




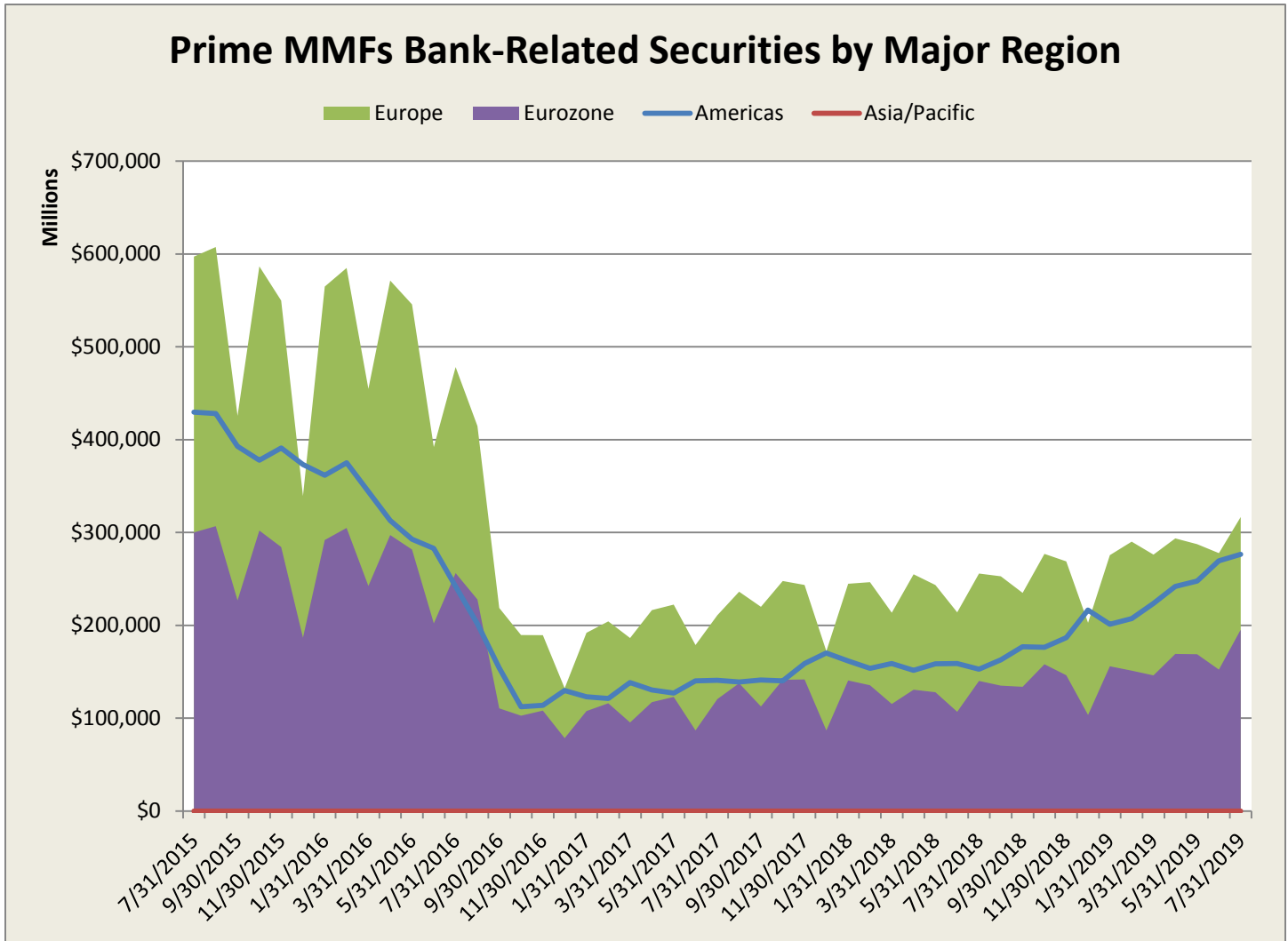


As municipal funds do not have a daily liquidity requirement, their daily liquidity statistics are not included here.





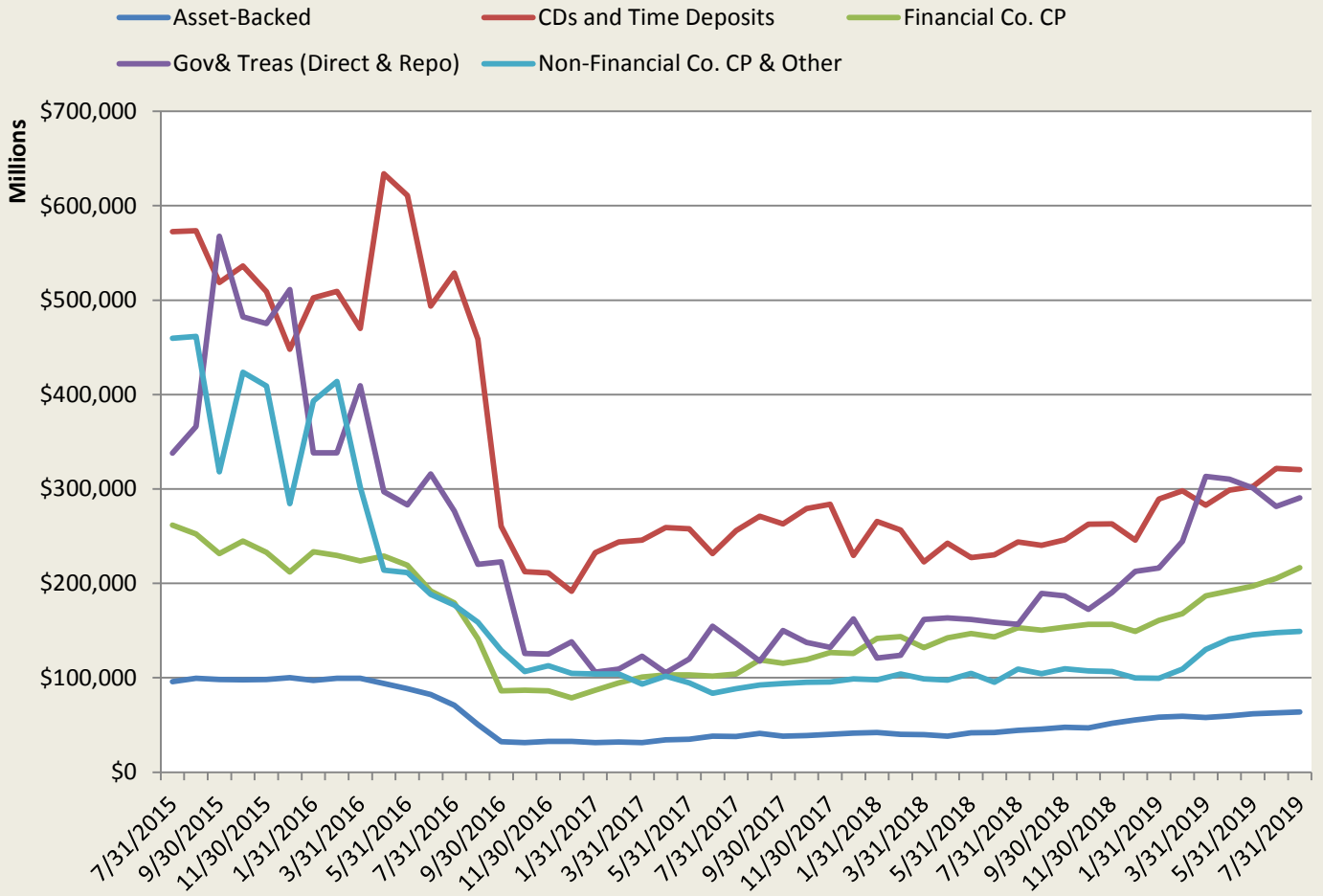
Bank-related securities include Certificates of Deposit, Time Deposits, sponsored ABCP, and repurchase agreements where the bank is the counterparty.



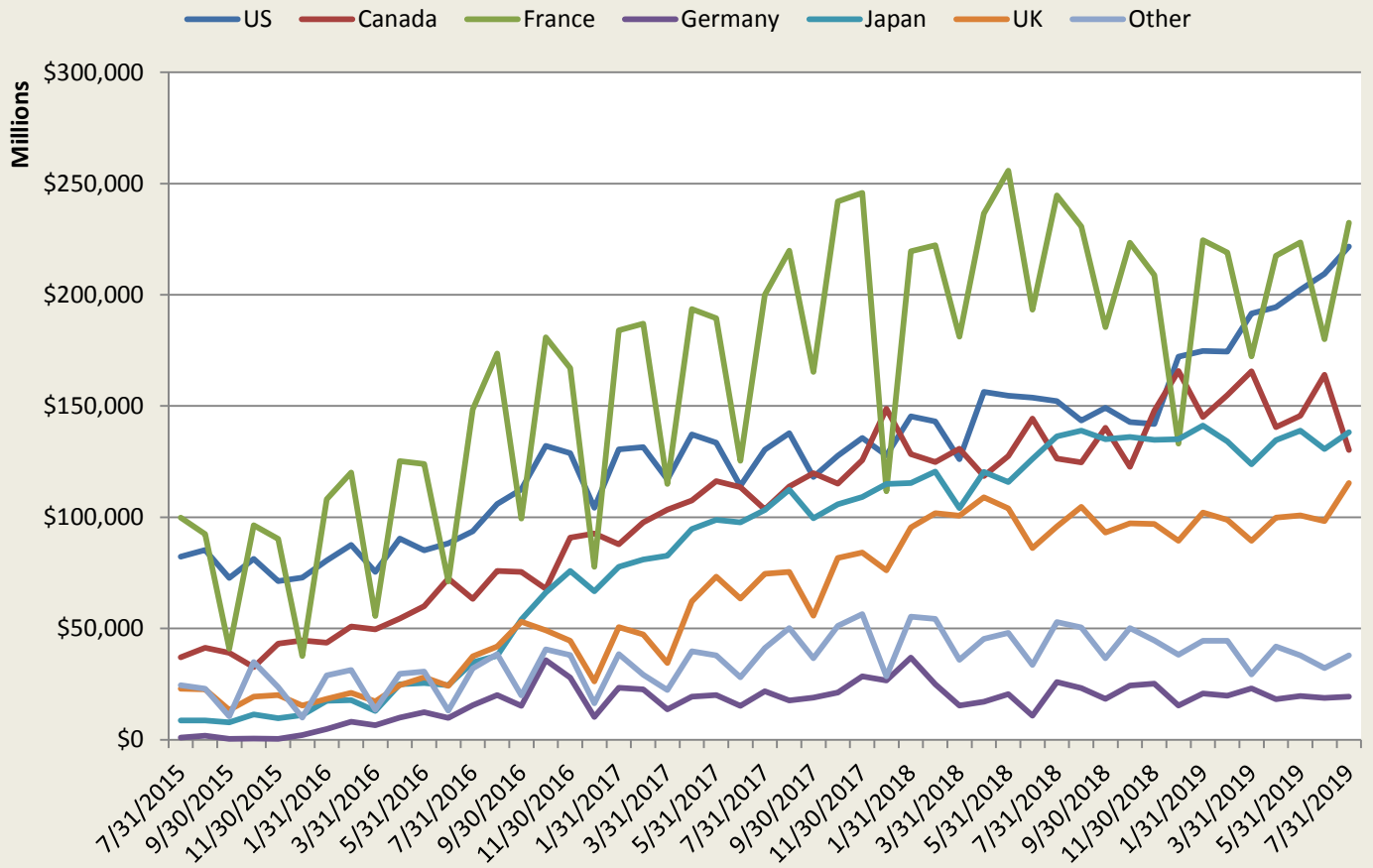
Eurozone is a subset of Europe and Eurozone values are also included in totals for Europe.

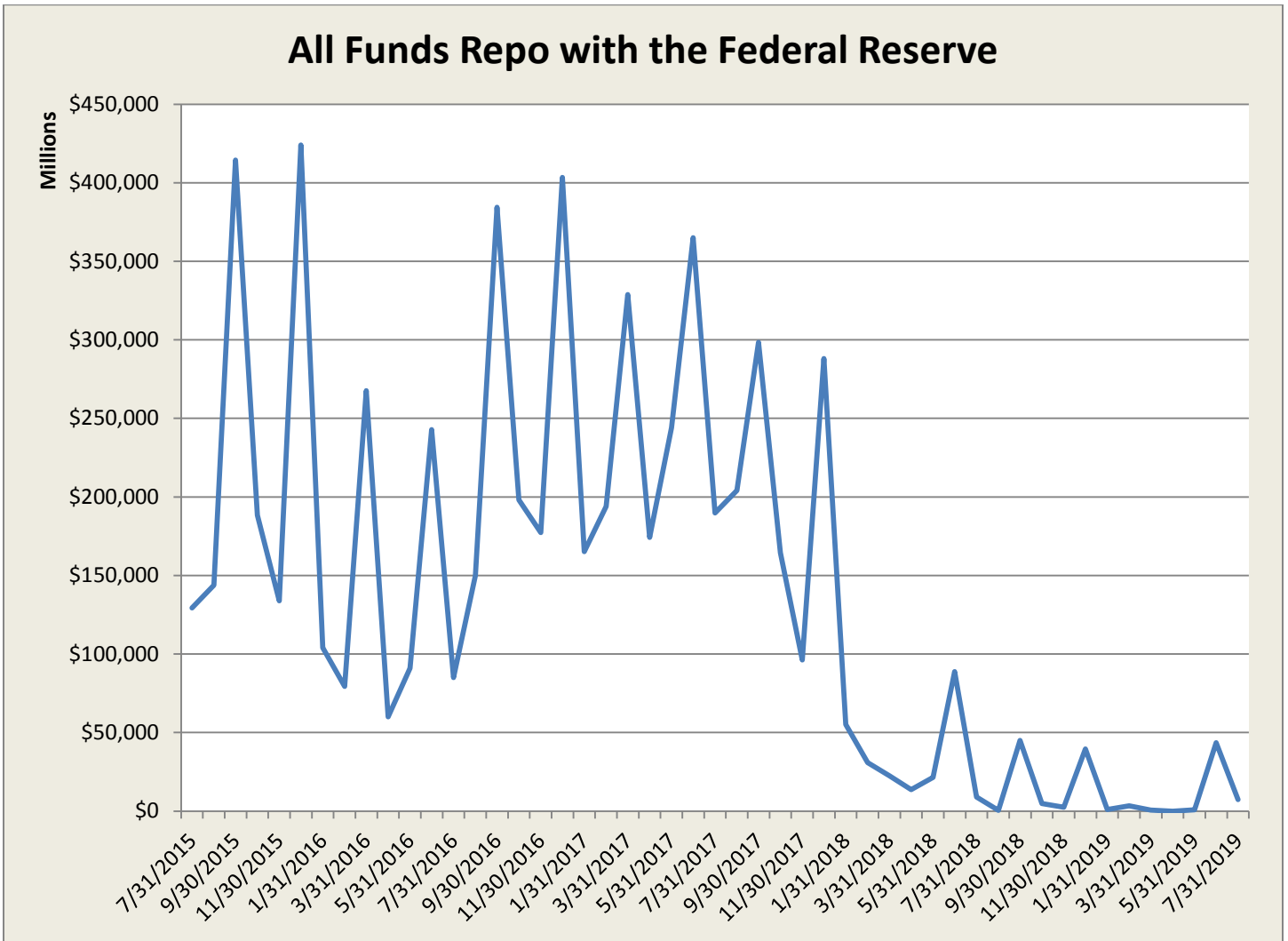
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Prime MMFs Portfolio Composition

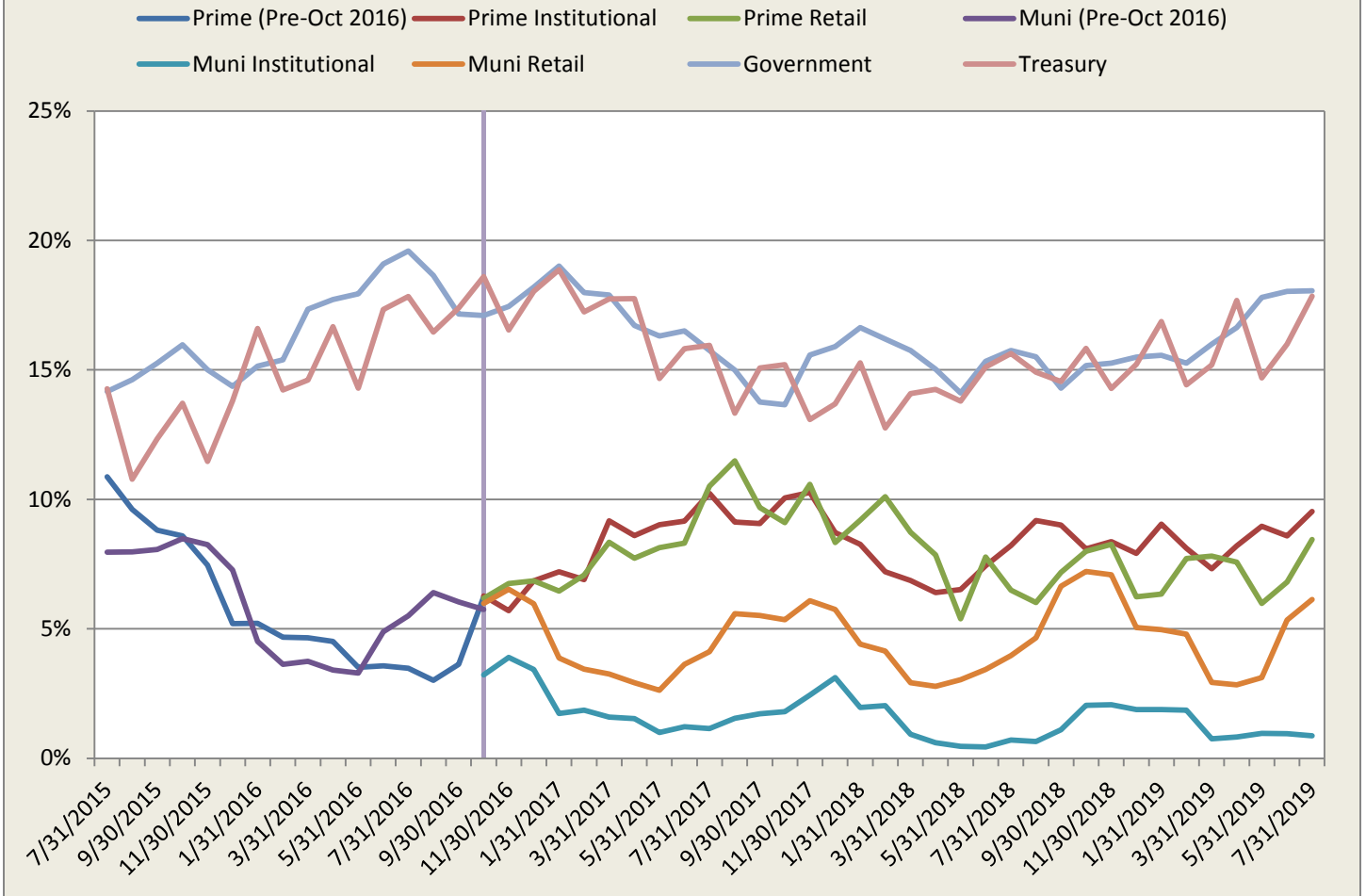


Government and Treasury MMFs Repo by Country of Counterparty





Percent of Securities > 179 Days to Maturity



Appendix 1 – Supporting Data

A. Number of Funds

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury	Total
7/31/2015	223	.	.	157	.	.	85	66	531
8/31/2015	222	.	.	153	.	.	83	65	523
9/30/2015	221	.	.	152	.	.	83	65	521
10/31/2015	221	.	.	150	.	.	82	65	518
11/30/2015	218	.	.	149	.	.	84	65	516
12/31/2015	207	.	.	147	.	.	86	62	502
1/31/2016	206	.	.	143	.	.	86	62	497
2/29/2016	203	.	.	142	.	.	89	62	496
3/31/2016	193	.	.	143	.	.	91	63	490
4/30/2016	163	.	.	131	.	.	117	62	473
5/31/2016	145	.	.	128	.	.	131	62	466
6/30/2016	143	.	.	127	.	.	132	62	464
7/31/2016	140	.	.	119	.	.	132	62	453
8/31/2016	132	.	.	112	.	.	137	62	443
9/30/2016	115	.	.	109	.	.	148	61	433
10/31/2016	.	68	29	.	17	87	159	60	420
11/30/2016	.	57	37	.	11	91	159	60	415
12/31/2016	.	56	37	.	11	91	159	59	413
1/31/2017	.	56	37	.	11	90	158	59	411
2/28/2017	.	56	37	.	11	90	158	59	411
3/31/2017	.	56	37	.	11	89	159	59	411
4/30/2017	.	57	37	.	11	89	159	59	412
5/31/2017	.	56	37	.	11	89	159	59	411
6/30/2017	.	56	36	.	11	89	159	59	410
7/31/2017	.	56	36	.	11	85	159	59	406
8/31/2017	.	56	36	.	11	85	159	59	406
9/30/2017	.	56	36	.	11	85	159	59	406
10/31/2017	.	56	36	.	11	80	157	59	399
11/30/2017	.	48	36	.	11	72	156	59	382
12/31/2017	.	46	36	.	11	72	154	60	379
1/31/2018	.	46	36	.	12	72	154	60	380
2/28/2018	.	46	36	.	11	72	154	60	379
3/31/2018	.	46	35	.	12	72	154	60	379
4/30/2018	.	46	35	.	12	72	155	61	381
5/31/2018	.	46	35	.	12	72	155	61	381
6/30/2018	.	46	34	.	12	72	156	61	381
7/31/2018	.	46	34	.	12	72	157	61	382
8/31/2018	.	46	34	.	12	72	158	61	383
9/30/2018	.	47	34	.	12	72	157	61	383
10/31/2018	.	46	34	.	14	70	156	61	381
11/30/2018	.	46	33	.	14	70	155	61	379
12/31/2018	.	45	33	.	14	67	152	59	370
1/31/2019	.	45	33	.	14	67	152	58	369
2/28/2019	.	46	33	.	14	67	152	58	370
3/31/2019	.	46	33	.	14	67	152	58	370
4/30/2019	.	46	34	.	14	67	151	58	370
5/31/2019	.	47	33	.	14	67	151	58	370
6/30/2019	.	47	33	.	14	67	151	58	370
7/31/2019	.	47	33	.	14	67	152	57	370

B. Net Assets of Money Market Funds by Category (Millions)

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury	Total
7/31/2015	\$1,727,069	.	.	\$254,370	.	.	\$504,606	\$519,366	\$3,005,411
8/31/2015	\$1,749,739	.	.	\$256,591	.	.	\$506,705	\$513,258	\$3,026,294
9/30/2015	\$1,748,329	.	.	\$252,663	.	.	\$511,749	\$510,982	\$3,023,724
10/31/2015	\$1,790,928	.	.	\$253,986	.	.	\$528,216	\$512,879	\$3,086,010
11/30/2015	\$1,723,586	.	.	\$255,994	.	.	\$580,257	\$519,551	\$3,079,388
12/31/2015	\$1,572,045	.	.	\$263,850	.	.	\$715,020	\$534,522	\$3,085,437
1/31/2016	\$1,565,516	.	.	\$255,942	.	.	\$716,457	\$525,959	\$3,063,874
2/29/2016	\$1,586,685	.	.	\$248,437	.	.	\$739,871	\$547,500	\$3,122,493
3/31/2016	\$1,518,186	.	.	\$239,917	.	.	\$755,204	\$559,095	\$3,072,401
4/30/2016	\$1,470,199	.	.	\$223,440	.	.	\$794,616	\$544,852	\$3,033,109
5/31/2016	\$1,403,324	.	.	\$217,892	.	.	\$836,290	\$555,703	\$3,013,209
6/30/2016	\$1,278,835	.	.	\$201,606	.	.	\$940,144	\$571,887	\$2,992,473
7/31/2016	\$1,234,360	.	.	\$190,302	.	.	\$1,005,481	\$583,593	\$3,013,735
8/31/2016	\$1,033,094	.	.	\$159,116	.	.	\$1,192,805	\$608,304	\$2,993,318
9/30/2016	\$739,867	.	.	\$135,611	.	.	\$1,424,270	\$645,052	\$2,944,800
10/31/2016	.	\$327,605	\$234,775	.	\$11,733	\$123,240	\$1,572,829	\$644,630	\$2,914,812
11/30/2016	.	\$315,478	\$250,376	.	\$9,947	\$125,354	\$1,627,562	\$646,148	\$2,974,864
12/31/2016	.	\$299,286	\$251,070	.	\$8,515	\$125,956	\$1,622,252	\$651,244	\$2,958,323
1/31/2017	.	\$312,992	\$249,093	.	\$10,065	\$125,290	\$1,587,668	\$632,071	\$2,917,180
2/28/2017	.	\$337,070	\$249,900	.	\$9,301	\$125,488	\$1,583,710	\$625,897	\$2,931,366
3/31/2017	.	\$345,626	\$253,517	.	\$10,242	\$125,135	\$1,565,137	\$630,006	\$2,929,662
4/30/2017	.	\$359,051	\$249,867	.	\$10,286	\$122,639	\$1,552,328	\$622,862	\$2,917,033
5/31/2017	.	\$362,334	\$249,039	.	\$10,438	\$123,434	\$1,542,721	\$632,849	\$2,920,815
6/30/2017	.	\$365,381	\$249,974	.	\$10,279	\$122,804	\$1,522,224	\$626,484	\$2,897,146
7/31/2017	.	\$373,600	\$251,324	.	\$11,097	\$124,256	\$1,518,764	\$637,985	\$2,917,026
8/31/2017	.	\$385,107	\$256,627	.	\$10,512	\$122,485	\$1,553,166	\$660,348	\$2,988,245
9/30/2017	.	\$404,603	\$259,868	.	\$10,410	\$121,617	\$1,574,285	\$663,665	\$3,034,448
10/31/2017	.	\$404,408	\$261,077	.	\$10,788	\$121,903	\$1,570,491	\$656,264	\$3,024,931
11/30/2017	.	\$415,780	\$264,015	.	\$9,817	\$123,081	\$1,594,652	\$672,906	\$3,080,251
12/31/2017	.	\$398,906	\$267,267	.	\$8,471	\$125,956	\$1,623,763	\$701,105	\$3,125,468
1/31/2018	.	\$409,131	\$260,248	.	\$11,007	\$130,606	\$1,576,634	\$693,592	\$3,081,218
2/28/2018	.	\$405,107	\$261,506	.	\$11,045	\$129,155	\$1,611,143	\$703,951	\$3,121,907
3/31/2018	.	\$403,237	\$259,935	.	\$10,600	\$126,517	\$1,579,295	\$694,141	\$3,073,725
4/30/2018	.	\$426,570	\$258,738	.	\$11,209	\$124,743	\$1,608,243	\$675,210	\$3,104,714
5/31/2018	.	\$424,669	\$261,345	.	\$11,460	\$131,305	\$1,642,125	\$679,433	\$3,150,337
6/30/2018	.	\$407,446	\$269,693	.	\$11,275	\$127,829	\$1,594,736	\$687,483	\$3,098,461
7/31/2018	.	\$418,773	\$282,640	.	\$11,518	\$122,974	\$1,594,613	\$683,173	\$3,113,690
8/31/2018	.	\$434,967	\$297,585	.	\$11,685	\$123,408	\$1,589,341	\$686,627	\$3,143,613
9/30/2018	.	\$442,811	\$303,635	.	\$12,113	\$123,056	\$1,580,133	\$693,942	\$3,155,690
10/31/2018	.	\$433,830	\$309,501	.	\$12,028	\$126,114	\$1,586,514	\$695,901	\$3,163,887
11/30/2018	.	\$449,337	\$322,412	.	\$12,602	\$130,641	\$1,610,212	\$727,993	\$3,253,196
12/31/2018	.	\$420,950	\$343,235	.	\$12,441	\$137,247	\$1,641,942	\$742,059	\$3,297,873
1/31/2019	.	\$458,035	\$356,898	.	\$14,615	\$131,201	\$1,644,200	\$724,344	\$3,329,293
2/28/2019	.	\$501,861	\$371,005	.	\$15,028	\$128,667	\$1,667,299	\$722,295	\$3,406,155
3/31/2019	.	\$591,448	\$380,660	.	\$15,696	\$129,323	\$1,645,631	\$731,255	\$3,494,012
4/30/2019	.	\$616,748	\$383,207	.	\$13,853	\$124,749	\$1,636,524	\$719,621	\$3,494,702
5/31/2019	.	\$616,085	\$392,730	.	\$13,568	\$127,081	\$1,678,816	\$744,591	\$3,572,870
6/30/2019	.	\$616,389	\$402,029	.	\$14,649	\$126,530	\$1,697,007	\$758,179	\$3,614,783
7/31/2019	.	\$626,601	\$414,136	.	\$15,008	\$125,881	\$1,731,398	\$777,329	\$3,690,354

C. Weighted Average 7-Day Gross Yield

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	0.24%	.	.	0.07%	.	.	0.13%	0.09%
8/31/2015	0.25%	.	.	0.07%	.	.	0.14%	0.09%
9/30/2015	0.26%	.	.	0.07%	.	.	0.15%	0.09%
10/31/2015	0.26%	.	.	0.07%	.	.	0.15%	0.09%
11/30/2015	0.27%	.	.	0.06%	.	.	0.16%	0.13%
12/31/2015	0.41%	.	.	0.07%	.	.	0.29%	0.25%
1/31/2016	0.49%	.	.	0.07%	.	.	0.35%	0.31%
2/29/2016	0.53%	.	.	0.08%	.	.	0.38%	0.35%
3/31/2016	0.55%	.	.	0.33%	.	.	0.40%	0.37%
4/30/2016	0.55%	.	.	0.41%	.	.	0.41%	0.35%
5/31/2016	0.55%	.	.	0.42%	.	.	0.41%	0.37%
6/30/2016	0.57%	.	.	0.46%	.	.	0.45%	0.39%
7/31/2016	0.55%	.	.	0.47%	.	.	0.43%	0.38%
8/31/2016	0.57%	.	.	0.60%	.	.	0.43%	0.38%
9/30/2016	0.63%	.	.	0.81%	.	.	0.44%	0.37%
10/31/2016	.	0.63%	0.80%	.	0.63%	0.70%	0.44%	0.39%
11/30/2016	.	0.63%	0.81%	.	0.59%	0.62%	0.44%	0.42%
12/31/2016	.	0.79%	0.93%	.	0.76%	0.77%	0.58%	0.53%
1/31/2017	.	0.84%	0.98%	.	0.69%	0.72%	0.61%	0.56%
2/28/2017	.	0.84%	0.99%	.	0.67%	0.71%	0.62%	0.58%
3/31/2017	.	0.98%	1.08%	.	0.86%	0.87%	0.76%	0.74%
4/30/2017	.	1.02%	1.14%	.	0.92%	0.94%	0.80%	0.78%
5/31/2017	.	1.03%	1.15%	.	0.81%	0.84%	0.85%	0.84%
6/30/2017	.	1.20%	1.26%	.	0.91%	0.93%	1.01%	1.00%
7/31/2017	.	1.24%	1.30%	.	0.84%	0.89%	1.05%	1.07%
8/31/2017	.	1.25%	1.31%	.	0.83%	0.86%	1.07%	1.05%
9/30/2017	.	1.25%	1.31%	.	0.94%	0.96%	1.08%	1.07%
10/31/2017	.	1.26%	1.33%	.	0.95%	0.97%	1.10%	1.10%
11/30/2017	.	1.29%	1.36%	.	0.98%	1.00%	1.14%	1.15%
12/31/2017	.	1.48%	1.56%	.	1.61%	1.59%	1.33%	1.32%
1/31/2018	.	1.55%	1.61%	.	1.14%	1.18%	1.38%	1.37%
2/28/2018	.	1.60%	1.68%	.	1.14%	1.16%	1.44%	1.47%
3/31/2018	.	1.83%	1.89%	.	1.48%	1.46%	1.69%	1.69%
4/30/2018	.	1.92%	2.01%	.	1.72%	1.71%	1.75%	1.74%
5/31/2018	.	1.97%	2.08%	.	1.16%	1.24%	1.80%	1.80%
6/30/2018	.	2.11%	2.21%	.	1.53%	1.53%	1.95%	1.92%
7/31/2018	.	2.14%	2.22%	.	1.08%	1.10%	1.97%	1.95%
8/31/2018	.	2.15%	2.24%	.	1.57%	1.59%	2.01%	2.01%
9/30/2018	.	2.23%	2.30%	.	1.59%	1.59%	2.11%	2.12%
10/31/2018	.	2.35%	2.39%	.	1.64%	1.66%	2.22%	2.23%
11/30/2018	.	2.39%	2.48%	.	1.74%	1.74%	2.28%	2.29%
12/31/2018	.	2.58%	2.62%	.	1.75%	1.76%	2.45%	2.44%
1/31/2019	.	2.61%	2.67%	.	1.41%	1.45%	2.45%	2.44%
2/28/2019	.	2.62%	2.66%	.	1.76%	1.78%	2.47%	2.45%
3/31/2019	.	2.59%	2.65%	.	1.53%	1.59%	2.49%	2.49%
4/30/2019	.	2.58%	2.63%	.	2.23%	2.20%	2.49%	2.48%
5/31/2019	.	2.54%	2.58%	.	1.58%	1.52%	2.45%	2.43%
6/30/2019	.	2.50%	2.55%	.	1.88%	1.88%	2.43%	2.37%
7/31/2019	.	2.44%	2.47%	.	1.47%	1.48%	2.39%	2.30%

D. Weighted Average 7-Day Net Yield

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	0.08%	.	.	0.01%	.	.	0.01%	0.01%
8/31/2015	0.08%	.	.	0.01%	.	.	0.01%	0.01%
9/30/2015	0.09%	.	.	0.01%	.	.	0.02%	0.01%
10/31/2015	0.09%	.	.	0.01%	.	.	0.02%	0.00%
11/30/2015	0.11%	.	.	0.01%	.	.	0.02%	0.01%
12/31/2015	0.22%	.	.	0.01%	.	.	0.06%	0.06%
1/31/2016	0.29%	.	.	0.01%	.	.	0.09%	0.10%
2/29/2016	0.32%	.	.	0.01%	.	.	0.11%	0.13%
3/31/2016	0.33%	.	.	0.06%	.	.	0.13%	0.14%
4/30/2016	0.34%	.	.	0.09%	.	.	0.13%	0.14%
5/31/2016	0.34%	.	.	0.10%	.	.	0.13%	0.15%
6/30/2016	0.35%	.	.	0.12%	.	.	0.17%	0.17%
7/31/2016	0.34%	.	.	0.13%	.	.	0.17%	0.16%
8/31/2016	0.35%	.	.	0.23%	.	.	0.18%	0.16%
9/30/2016	0.40%	.	.	0.43%	.	.	0.21%	0.16%
10/31/2016	.	0.52%	0.44%	.	0.53%	0.31%	0.21%	0.17%
11/30/2016	.	0.56%	0.43%	.	0.49%	0.24%	0.21%	0.20%
12/31/2016	.	0.71%	0.54%	.	0.65%	0.37%	0.32%	0.29%
1/31/2017	.	0.76%	0.58%	.	0.58%	0.33%	0.35%	0.32%
2/28/2017	.	0.76%	0.60%	.	0.56%	0.31%	0.35%	0.33%
3/31/2017	.	0.91%	0.69%	.	0.76%	0.49%	0.51%	0.49%
4/30/2017	.	0.95%	0.76%	.	0.82%	0.55%	0.53%	0.53%
5/31/2017	.	0.96%	0.77%	.	0.70%	0.46%	0.57%	0.59%
6/30/2017	.	1.13%	0.88%	.	0.80%	0.56%	0.73%	0.75%
7/31/2017	.	1.16%	0.93%	.	0.73%	0.52%	0.77%	0.82%
8/31/2017	.	1.17%	0.94%	.	0.71%	0.49%	0.79%	0.81%
9/30/2017	.	1.17%	0.94%	.	0.83%	0.58%	0.81%	0.82%
10/31/2017	.	1.18%	0.97%	.	0.82%	0.62%	0.82%	0.85%
11/30/2017	.	1.21%	1.01%	.	0.87%	0.66%	0.86%	0.91%
12/31/2017	.	1.40%	1.20%	.	1.45%	1.23%	1.05%	1.08%
1/31/2018	.	1.46%	1.27%	.	1.01%	0.85%	1.10%	1.13%
2/28/2018	.	1.51%	1.34%	.	1.01%	0.82%	1.15%	1.23%
3/31/2018	.	1.75%	1.57%	.	1.35%	1.12%	1.40%	1.45%
4/30/2018	.	1.85%	1.70%	.	1.58%	1.39%	1.46%	1.50%
5/31/2018	.	1.89%	1.78%	.	1.03%	0.93%	1.52%	1.56%
6/30/2018	.	2.03%	1.91%	.	1.39%	1.22%	1.67%	1.68%
7/31/2018	.	2.05%	1.93%	.	0.94%	0.79%	1.69%	1.72%
8/31/2018	.	2.06%	1.95%	.	1.44%	1.28%	1.73%	1.78%
9/30/2018	.	2.14%	2.02%	.	1.45%	1.28%	1.83%	1.89%
10/31/2018	.	2.25%	2.12%	.	1.51%	1.36%	1.94%	2.00%
11/30/2018	.	2.30%	2.20%	.	1.62%	1.44%	1.99%	2.05%
12/31/2018	.	2.49%	2.35%	.	1.63%	1.46%	2.16%	2.21%
1/31/2019	.	2.52%	2.40%	.	1.29%	1.16%	2.17%	2.21%
2/28/2019	.	2.52%	2.39%	.	1.63%	1.49%	2.18%	2.23%
3/31/2019	.	2.52%	2.39%	.	1.41%	1.31%	2.21%	2.26%
4/30/2019	.	2.50%	2.37%	.	2.10%	1.92%	2.21%	2.25%
5/31/2019	.	2.46%	2.32%	.	1.45%	1.24%	2.17%	2.21%
6/30/2019	.	2.42%	2.28%	.	1.75%	1.60%	2.15%	2.14%
7/31/2019	.	2.36%	2.21%	.	1.34%	1.21%	2.10%	2.07%

E. Weighted Average Life, in days (a measure of credit sensitivity)

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	72.6	.	.	34.3	.	.	79.5	74.2
8/31/2015	67.7	.	.	33.6	.	.	84.5	72.3
9/30/2015	67.0	.	.	34.0	.	.	87.9	77.8
10/31/2015	70.1	.	.	34.3	.	.	94.3	83.1
11/30/2015	66.7	.	.	31.7	.	.	87.9	80.6
12/31/2015	57.6	.	.	29.4	.	.	86.7	83.2
1/31/2016	60.0	.	.	28.1	.	.	89.4	88.3
2/29/2016	58.5	.	.	26.4	.	.	92.1	93.4
3/31/2016	55.5	.	.	26.9	.	.	96.0	94.7
4/30/2016	51.7	.	.	23.4	.	.	95.4	94.8
5/31/2016	46.8	.	.	21.1	.	.	95.4	94.5
6/30/2016	45.1	.	.	25.3	.	.	97.0	102.8
7/31/2016	39.8	.	.	26.7	.	.	98.7	98.9
8/31/2016	36.5	.	.	29.0	.	.	97.4	99.7
9/30/2016	42.9	.	.	27.5	.	.	93.4	97.3
10/31/2016	.	52.8	67.0	.	14.1	27.0	93.1	98.0
11/30/2016	.	55.0	71.5	.	15.6	28.1	93.8	96.8
12/31/2016	.	54.1	70.2	.	16.9	29.3	95.1	98.6
1/31/2017	.	53.8	68.6	.	15.2	27.9	94.6	100.1
2/28/2017	.	50.7	69.2	.	15.2	26.8	91.3	98.2
3/31/2017	.	53.4	68.1	.	14.3	24.5	88.7	95.5
4/30/2017	.	53.7	66.0	.	12.4	22.9	84.8	89.5
5/31/2017	.	52.8	70.8	.	10.9	20.3	82.0	87.1
6/30/2017	.	57.1	76.0	.	11.1	24.1	84.4	94.6
7/31/2017	.	57.7	76.1	.	10.0	24.7	86.1	89.6
8/31/2017	.	56.5	75.3	.	12.7	30.5	85.2	90.2
9/30/2017	.	55.3	72.1	.	14.1	29.4	84.0	90.6
10/31/2017	.	57.2	70.2	.	14.3	27.1	80.3	86.5
11/30/2017	.	58.2	74.3	.	14.6	28.1	86.2	82.8
12/31/2017	.	57.8	69.9	.	17.2	30.8	89.6	86.7
1/31/2018	.	56.7	65.8	.	13.3	27.1	91.4	88.9
2/28/2018	.	53.0	69.0	.	13.1	26.2	90.4	89.3
3/31/2018	.	55.2	72.5	.	13.4	26.6	90.2	93.3
4/30/2018	.	51.3	65.7	.	10.4	24.0	86.3	90.8
5/31/2018	.	49.8	65.1	.	11.2	23.9	82.2	91.9
6/30/2018	.	53.0	66.6	.	10.5	25.1	85.1	93.7
7/31/2018	.	54.8	62.5	.	10.7	24.0	83.4	90.3
8/31/2018	.	57.1	64.2	.	9.8	25.6	84.2	93.4
9/30/2018	.	59.0	66.8	.	11.7	32.1	86.9	93.4
10/31/2018	.	56.0	65.0	.	13.3	32.6	87.9	91.8
11/30/2018	.	59.3	73.5	.	14.3	31.2	86.1	89.0
12/31/2018	.	58.1	62.9	.	13.9	29.2	87.2	90.9
1/31/2019	.	58.4	62.0	.	12.9	29.6	85.8	93.1
2/28/2019	.	59.0	64.0	.	14.0	27.9	88.3	92.3
3/31/2019	.	56.9	67.0	.	14.6	27.6	93.0	92.5
4/30/2019	.	56.4	62.5	.	12.9	25.1	90.9	92.6
5/31/2019	.	60.1	63.1	.	14.1	25.0	93.3	91.2
6/30/2019	.	58.2	62.8	.	14.1	32.5	95.5	91.1
7/31/2019	.	58.8	62.9	.	12.8	31.4	94.7	93.6

F. Weighted Average Maturity, in days (a measure of interest rate sensitivity)

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	36.6	.	.	32.2	.	.	37.8	43.3
8/31/2015	32.3	.	.	31.2	.	.	35.8	41.3
9/30/2015	32.0	.	.	31.8	.	.	34.7	41.3
10/31/2015	35.8	.	.	32.1	.	.	37.8	43.2
11/30/2015	32.8	.	.	29.2	.	.	37.0	39.8
12/31/2015	30.6	.	.	27.4	.	.	38.6	42.6
1/31/2016	34.5	.	.	26.1	.	.	37.9	41.4
2/29/2016	35.2	.	.	23.8	.	.	39.2	44.7
3/31/2016	35.1	.	.	23.4	.	.	39.8	44.6
4/30/2016	33.4	.	.	21.2	.	.	39.8	42.2
5/31/2016	30.5	.	.	18.4	.	.	38.9	39.3
6/30/2016	29.0	.	.	23.3	.	.	39.4	43.0
7/31/2016	24.8	.	.	24.9	.	.	39.5	42.3
8/31/2016	21.8	.	.	26.6	.	.	39.1	45.3
9/30/2016	25.8	.	.	24.9	.	.	40.4	46.2
10/31/2016	.	28.3	44.8	.	13.6	24.6	41.8	46.5
11/30/2016	.	27.1	44.0	.	14.9	25.7	42.2	46.0
12/31/2016	.	24.4	39.6	.	15.9	27.1	45.0	47.0
1/31/2017	.	24.8	38.3	.	14.3	25.3	42.3	46.6
2/28/2017	.	22.9	37.9	.	14.5	23.8	40.0	43.1
3/31/2017	.	23.0	33.4	.	13.7	21.9	38.1	40.2
4/30/2017	.	24.8	33.6	.	11.7	20.2	34.8	36.3
5/31/2017	.	22.3	38.2	.	10.5	17.3	31.2	33.3
6/30/2017	.	23.8	40.2	.	10.4	21.3	32.0	37.7
7/31/2017	.	25.7	39.3	.	9.4	21.8	31.2	34.8
8/31/2017	.	25.7	37.8	.	12.1	27.4	29.7	35.8
9/30/2017	.	23.7	34.0	.	13.4	26.8	30.3	36.5
10/31/2017	.	22.3	33.8	.	13.6	24.5	28.8	33.1
11/30/2017	.	23.3	35.3	.	14.1	25.7	30.1	31.3
12/31/2017	.	25.0	35.7	.	16.5	28.7	31.8	34.9
1/31/2018	.	24.0	31.6	.	12.8	24.9	29.5	34.6
2/28/2018	.	23.0	31.8	.	12.7	24.0	28.9	36.9
3/31/2018	.	26.4	35.2	.	12.8	24.5	32.2	37.1
4/30/2018	.	24.5	30.9	.	9.8	21.0	28.6	34.5
5/31/2018	.	22.2	32.3	.	10.9	21.2	27.1	34.0
6/30/2018	.	25.4	34.5	.	10.2	22.1	29.4	36.0
7/31/2018	.	27.6	33.5	.	9.8	20.2	27.7	31.7
8/31/2018	.	27.9	36.1	.	9.2	22.3	28.6	32.5
9/30/2018	.	28.0	34.3	.	11.4	28.8	33.3	33.6
10/31/2018	.	25.7	29.9	.	12.9	30.0	32.2	32.1
11/30/2018	.	27.7	35.4	.	14.1	29.0	31.1	29.4
12/31/2018	.	25.8	32.3	.	13.5	27.2	30.3	31.3
1/31/2019	.	27.6	34.1	.	12.5	27.5	27.0	32.4
2/28/2019	.	29.0	34.8	.	13.5	25.4	26.9	31.5
3/31/2019	.	33.3	39.4	.	14.2	25.3	29.7	32.4
4/30/2019	.	32.9	34.2	.	12.6	22.7	28.2	31.6
5/31/2019	.	33.6	32.7	.	13.8	22.6	27.7	32.3
6/30/2019	.	32.4	32.9	.	13.7	30.6	27.7	31.6
7/31/2019	.	32.2	32.9	.	12.4	28.9	26.9	33.3

G. Daily Liquid Assets as Percent of Total Assets

(As municipal funds do not have a daily liquidity requirement, their daily liquidity statistics are not included here.)

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Government	Treasury
7/31/2015	26.4%	.	.	32.0%	91.2%
8/31/2015	27.7%	.	.	30.5%	91.8%
9/30/2015	24.3%	.	.	28.7%	89.4%
10/31/2015	27.5%	.	.	32.5%	92.6%
11/30/2015	30.1%	.	.	39.6%	93.8%
12/31/2015	32.3%	.	.	37.0%	96.0%
1/31/2016	27.9%	.	.	31.3%	93.8%
2/29/2016	30.7%	.	.	32.2%	94.4%
3/31/2016	31.0%	.	.	34.2%	95.7%
4/30/2016	32.7%	.	.	32.0%	91.2%
5/31/2016	32.7%	.	.	32.0%	93.3%
6/30/2016	31.0%	.	.	35.0%	94.1%
7/31/2016	34.8%	.	.	32.6%	90.1%
8/31/2016	38.9%	.	.	40.0%	92.9%
9/30/2016	43.0%	.	.	46.7%	93.3%
10/31/2016	.	41.4%	30.3%	47.3%	93.5%
11/30/2016	.	37.8%	25.9%	46.4%	93.1%
12/31/2016	.	41.0%	30.3%	49.3%	94.4%
1/31/2017	.	38.5%	28.4%	43.6%	93.5%
2/28/2017	.	37.8%	25.8%	44.2%	93.0%
3/31/2017	.	41.4%	28.6%	47.3%	94.5%
4/30/2017	.	33.7%	23.2%	44.0%	89.7%
5/31/2017	.	39.7%	27.8%	45.1%	91.1%
6/30/2017	.	41.9%	27.9%	44.8%	93.2%
7/31/2017	.	36.6%	26.6%	41.2%	91.4%
8/31/2017	.	35.7%	26.5%	42.4%	90.2%
9/30/2017	.	40.1%	29.2%	42.4%	91.8%
10/31/2017	.	37.9%	27.1%	43.8%	90.7%
11/30/2017	.	37.7%	25.0%	42.6%	91.2%
12/31/2017	.	38.5%	29.8%	45.9%	93.4%
1/31/2018	.	31.7%	22.4%	40.9%	91.4%
2/28/2018	.	33.9%	26.1%	44.3%	91.1%
3/31/2018	.	35.1%	26.7%	47.0%	92.4%
4/30/2018	.	37.2%	25.2%	46.6%	91.6%
5/31/2018	.	34.9%	20.8%	47.1%	90.9%
6/30/2018	.	36.7%	21.2%	45.0%	90.9%
7/31/2018	.	36.4%	23.9%	44.7%	90.8%
8/31/2018	.	40.1%	27.8%	47.4%	92.2%
9/30/2018	.	37.0%	23.1%	47.1%	91.6%
10/31/2018	.	39.3%	22.4%	47.0%	92.1%
11/30/2018	.	37.8%	25.7%	46.5%	91.5%
12/31/2018	.	37.9%	30.6%	49.0%	93.4%
1/31/2019	.	40.2%	27.0%	47.6%	92.4%
2/28/2019	.	40.0%	27.5%	47.1%	91.9%
3/31/2019	.	41.2%	27.6%	44.2%	92.1%
4/30/2019	.	39.9%	26.0%	43.1%	91.5%
5/31/2019	.	37.6%	23.6%	42.6%	90.6%
6/30/2019	.	37.8%	21.5%	43.4%	90.1%
7/31/2019	.	38.4%	22.2%	45.3%	90.2%

H. Weekly Liquid Assets as Percent of Total Assets

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	39.9%	.	.	79.2%	.	.	65.9%	98.9%
8/31/2015	41.5%	.	.	79.9%	.	.	64.6%	99.3%
9/30/2015	42.2%	.	.	80.4%	.	.	64.0%	99.5%
10/31/2015	41.7%	.	.	66.4%	.	.	58.2%	99.0%
11/30/2015	43.0%	.	.	79.8%	.	.	64.7%	99.3%
12/31/2015	45.3%	.	.	79.9%	.	.	61.5%	99.8%
1/31/2016	42.6%	.	.	66.5%	.	.	60.9%	98.9%
2/29/2016	42.9%	.	.	79.5%	.	.	61.6%	99.5%
3/31/2016	44.7%	.	.	79.5%	.	.	59.3%	99.5%
4/30/2016	45.8%	.	.	68.0%	.	.	57.4%	95.5%
5/31/2016	48.0%	.	.	79.6%	.	.	59.3%	99.0%
6/30/2016	49.0%	.	.	81.0%	.	.	58.9%	98.9%
7/31/2016	53.7%	.	.	77.2%	.	.	58.2%	96.0%
8/31/2016	62.3%	.	.	79.8%	.	.	63.9%	98.6%
9/30/2016	62.5%	.	.	78.6%	.	.	67.6%	98.6%
10/31/2016	.	58.0%	45.2%	.	93.1%	79.1%	69.5%	98.4%
11/30/2016	.	57.5%	43.6%	.	90.4%	79.0%	68.8%	98.5%
12/31/2016	.	58.8%	42.9%	.	90.5%	77.3%	68.4%	98.4%
1/31/2017	.	56.0%	43.0%	.	91.3%	76.5%	67.3%	98.6%
2/28/2017	.	56.2%	42.8%	.	89.1%	76.8%	68.8%	98.7%
3/31/2017	.	56.1%	43.3%	.	88.2%	79.2%	68.6%	99.0%
4/30/2017	.	54.3%	41.6%	.	85.5%	75.8%	69.2%	96.1%
5/31/2017	.	54.7%	42.7%	.	90.0%	80.2%	69.7%	98.3%
6/30/2017	.	56.5%	41.9%	.	92.9%	80.6%	68.4%	99.2%
7/31/2017	.	55.7%	41.3%	.	90.3%	79.5%	67.5%	98.9%
8/31/2017	.	54.7%	41.5%	.	91.1%	77.7%	66.8%	98.3%
9/30/2017	.	56.0%	45.2%	.	83.6%	66.0%	67.8%	98.2%
10/31/2017	.	55.8%	44.1%	.	88.3%	78.4%	70.8%	97.8%
11/30/2017	.	55.4%	44.0%	.	89.5%	79.3%	69.8%	99.0%
12/31/2017	.	55.1%	44.7%	.	85.4%	76.3%	70.0%	98.4%
1/31/2018	.	53.6%	44.4%	.	87.4%	78.0%	70.6%	98.0%
2/28/2018	.	54.7%	44.9%	.	87.1%	77.7%	70.7%	97.8%
3/31/2018	.	54.0%	41.6%	.	84.3%	74.3%	69.7%	97.7%
4/30/2018	.	55.6%	41.7%	.	89.8%	75.4%	70.6%	98.4%
5/31/2018	.	54.8%	41.2%	.	88.7%	76.7%	71.4%	98.5%
6/30/2018	.	54.4%	41.0%	.	90.3%	77.4%	70.1%	98.6%
7/31/2018	.	55.1%	41.9%	.	85.4%	78.3%	71.1%	98.0%
8/31/2018	.	55.5%	42.0%	.	91.6%	79.4%	72.6%	98.8%
9/30/2018	.	54.3%	42.7%	.	86.4%	76.2%	70.5%	98.3%
10/31/2018	.	55.1%	42.8%	.	89.1%	76.4%	70.9%	98.2%
11/30/2018	.	54.0%	40.1%	.	88.9%	77.4%	71.9%	99.0%
12/31/2018	.	54.0%	43.3%	.	87.5%	76.7%	71.7%	98.7%
1/31/2019	.	54.6%	41.6%	.	89.6%	74.4%	70.8%	98.2%
2/28/2019	.	54.3%	42.4%	.	88.8%	76.4%	70.8%	98.0%
3/31/2019	.	55.8%	41.2%	.	87.5%	75.5%	69.5%	98.1%
4/30/2019	.	54.2%	41.2%	.	84.9%	74.8%	69.3%	98.3%
5/31/2019	.	52.6%	41.5%	.	87.2%	76.2%	69.4%	98.5%
6/30/2019	.	53.7%	40.6%	.	86.2%	74.6%	69.9%	97.7%
7/31/2019	.	53.1%	40.6%	.	86.0%	76.1%	69.9%	97.9%

I. Prime MMFs Holdings of Bank-Related Securities by Country (Millions)

(Bank-related securities include Certificates of Deposit, Time Deposits, sponsored ABCP, and repurchase agreements where the bank is the counterparty)

	US	PrimeAust/NZ	Canada	France	Germany	Japan	Netherlands	Switzerland	UK
7/31/2015	\$218,162	\$89,752	\$208,840	\$184,908	\$46,376	\$176,656	\$54,486	\$52,487	\$93,436
8/31/2015	\$215,660	\$85,230	\$209,835	\$190,023	\$49,435	\$175,545	\$53,304	\$46,570	\$97,549
9/30/2015	\$183,399	\$79,368	\$206,436	\$116,480	\$48,433	\$174,694	\$56,228	\$43,836	\$63,743
10/31/2015	\$186,642	\$89,622	\$188,570	\$188,032	\$46,715	\$178,992	\$53,497	\$46,285	\$73,738
11/30/2015	\$188,746	\$88,191	\$199,736	\$179,724	\$38,772	\$172,077	\$50,962	\$45,123	\$73,477
12/31/2015	\$187,704	\$87,351	\$183,189	\$104,508	\$32,739	\$162,264	\$43,484	\$31,781	\$57,684
1/31/2016	\$182,104	\$84,278	\$177,634	\$181,821	\$43,463	\$161,629	\$50,000	\$41,933	\$77,124
2/29/2016	\$190,935	\$81,949	\$181,858	\$190,173	\$46,675	\$156,241	\$50,163	\$47,716	\$74,990
3/31/2016	\$176,293	\$68,987	\$165,549	\$132,379	\$50,440	\$163,308	\$49,837	\$41,728	\$63,814
4/30/2016	\$171,482	\$71,449	\$139,091	\$177,840	\$53,344	\$159,432	\$47,800	\$40,081	\$69,096
5/31/2016	\$149,185	\$62,106	\$141,828	\$164,771	\$53,837	\$160,888	\$44,629	\$36,550	\$63,438
6/30/2016	\$143,672	\$63,142	\$137,677	\$111,480	\$44,286	\$145,936	\$39,564	\$29,145	\$57,450
7/31/2016	\$127,698	\$60,820	\$112,577	\$157,244	\$48,879	\$128,902	\$35,698	\$33,991	\$52,566
8/31/2016	\$100,567	\$50,344	\$99,785	\$145,490	\$39,497	\$87,568	\$28,035	\$24,611	\$40,598
9/30/2016	\$77,117	\$37,403	\$76,796	\$55,565	\$28,727	\$50,429	\$23,803	\$13,239	\$30,229
10/31/2016	\$55,269	\$28,265	\$56,307	\$53,223	\$23,749	\$47,863	\$20,252	\$12,274	\$25,672
11/30/2016	\$52,839	\$29,012	\$60,293	\$57,610	\$22,680	\$43,767	\$21,795	\$10,491	\$21,786
12/31/2016	\$58,507	\$34,539	\$70,573	\$41,649	\$19,868	\$44,763	\$12,350	\$11,287	\$13,580
1/31/2017	\$58,023	\$33,000	\$64,246	\$55,054	\$25,345	\$43,610	\$16,778	\$11,769	\$24,091
2/28/2017	\$53,922	\$35,300	\$66,475	\$62,096	\$26,524	\$44,909	\$16,373	\$12,045	\$20,550
3/31/2017	\$56,244	\$38,773	\$81,099	\$47,431	\$26,119	\$47,452	\$16,410	\$10,892	\$18,155
4/30/2017	\$61,042	\$39,134	\$68,858	\$59,551	\$25,048	\$48,325	\$19,921	\$14,838	\$25,945
5/31/2017	\$57,170	\$37,442	\$69,156	\$63,174	\$25,561	\$47,673	\$21,388	\$16,209	\$26,238
6/30/2017	\$59,305	\$38,208	\$80,402	\$45,291	\$18,840	\$49,401	\$16,196	\$15,530	\$23,052
7/31/2017	\$60,935	\$36,520	\$79,390	\$56,574	\$27,019	\$48,260	\$24,212	\$12,878	\$25,745
8/31/2017	\$61,380	\$38,688	\$76,927	\$64,906	\$28,424	\$48,492	\$31,501	\$14,699	\$26,002
9/30/2017	\$55,743	\$41,342	\$84,706	\$54,480	\$29,824	\$51,631	\$21,272	\$15,014	\$29,727
10/31/2017	\$60,851	\$40,871	\$78,528	\$63,416	\$28,244	\$50,062	\$34,688	\$16,699	\$31,297
11/30/2017	\$65,019	\$42,365	\$93,097	\$65,718	\$33,112	\$54,121	\$29,178	\$15,789	\$32,885
12/31/2017	\$67,441	\$47,085	\$101,879	\$39,108	\$24,540	\$51,882	\$14,462	\$16,354	\$30,506
1/31/2018	\$72,365	\$42,414	\$88,728	\$62,068	\$28,744	\$50,203	\$36,648	\$20,878	\$32,517
2/28/2018	\$63,838	\$39,232	\$89,252	\$63,537	\$27,239	\$55,237	\$33,060	\$23,998	\$35,451
3/31/2018	\$67,938	\$39,869	\$90,298	\$50,320	\$30,199	\$53,094	\$28,967	\$18,139	\$37,838
4/30/2018	\$66,039	\$36,711	\$84,856	\$61,343	\$31,266	\$57,737	\$28,094	\$30,528	\$38,762
5/31/2018	\$68,223	\$32,490	\$89,509	\$56,732	\$34,619	\$64,388	\$29,163	\$25,283	\$41,567
6/30/2018	\$66,354	\$35,652	\$91,761	\$48,019	\$32,600	\$59,551	\$18,954	\$17,792	\$31,895
7/31/2018	\$66,036	\$28,949	\$85,975	\$60,509	\$34,956	\$65,719	\$36,348	\$19,943	\$41,350
8/31/2018	\$71,662	\$30,607	\$90,422	\$59,673	\$34,339	\$66,409	\$32,119	\$18,993	\$44,571
9/30/2018	\$71,010	\$31,444	\$105,020	\$60,898	\$35,392	\$71,200	\$29,567	\$10,678	\$38,307
10/31/2018	\$76,953	\$33,813	\$98,542	\$78,202	\$40,330	\$68,986	\$26,881	\$20,441	\$46,233
11/30/2018	\$82,906	\$39,065	\$103,346	\$68,335	\$39,566	\$71,141	\$23,774	\$21,244	\$49,361
12/31/2018	\$92,421	\$40,161	\$123,301	\$53,809	\$23,065	\$83,019	\$15,576	\$23,882	\$35,439
1/31/2019	\$94,930	\$35,925	\$105,743	\$75,596	\$31,019	\$103,889	\$32,848	\$24,041	\$42,278
2/28/2019	\$94,414	\$35,982	\$112,401	\$79,765	\$31,393	\$88,977	\$25,027	\$29,481	\$44,540
3/31/2019	\$104,201	\$35,983	\$118,719	\$65,434	\$40,059	\$86,889	\$32,465	\$21,610	\$44,462
4/30/2019	\$117,016	\$33,793	\$124,289	\$86,468	\$41,331	\$99,667	\$31,575	\$28,371	\$40,256
5/31/2019	\$117,460	\$36,074	\$129,517	\$86,740	\$43,623	\$99,894	\$31,680	\$26,039	\$42,591
6/30/2019	\$121,047	\$38,184	\$147,844	\$72,379	\$42,936	\$96,784	\$28,774	\$21,892	\$48,687
7/31/2019	\$125,157	\$39,932	\$150,648	\$96,063	\$51,370	\$102,070	\$38,179	\$26,116	\$52,217

J. Prime MMFs Holdings of Bank-Related Securities by Region (Millions)

(Bank-related securities include Certificates of Deposit, Time Deposits, sponsored ABCP, and repurchase agreements where the bank is the counterparty)

	Americas	Asia/Pacific	Europe	Eurozone
7/31/2015	\$429,659		\$597,194	\$300,041
8/31/2015	\$428,223		\$607,487	\$306,772
9/30/2015	\$392,839		\$425,643	\$226,840
10/31/2015	\$377,808		\$586,639	\$302,055
11/30/2015	\$390,944		\$549,831	\$284,337
12/31/2015	\$373,214		\$339,225	\$186,618
1/31/2016	\$361,722		\$564,923	\$291,871
2/29/2016	\$374,976		\$584,937	\$304,889
3/31/2016	\$344,016		\$454,696	\$242,342
4/30/2016	\$312,791		\$571,371	\$297,202
5/31/2016	\$292,675		\$545,708	\$281,622
6/30/2016	\$282,750		\$391,986	\$202,039
7/31/2016	\$241,745		\$478,183	\$256,238
8/31/2016	\$201,539		\$414,665	\$227,798
9/30/2016	\$154,358		\$218,682	\$110,519
10/31/2016	\$112,169		\$189,513	\$102,615
11/30/2016	\$113,736		\$189,359	\$108,089
12/31/2016	\$129,780		\$132,221	\$78,415
1/31/2017	\$122,864		\$191,920	\$107,601
2/28/2017	\$121,228		\$204,219	\$115,993
3/31/2017	\$138,311		\$186,298	\$95,304
4/30/2017	\$130,493		\$216,358	\$117,210
5/31/2017	\$126,919		\$222,292	\$122,851
6/30/2017	\$140,245		\$178,741	\$86,779
7/31/2017	\$140,817		\$210,819	\$120,468
8/31/2017	\$138,973		\$236,187	\$137,561
9/30/2017	\$140,983		\$219,908	\$112,538
10/31/2017	\$140,003		\$247,709	\$141,263
11/30/2017	\$158,724		\$243,457	\$141,678
12/31/2017	\$170,109		\$172,127	\$86,732
1/31/2018	\$161,705		\$244,751	\$140,569
2/28/2018	\$153,706		\$246,462	\$135,413
3/31/2018	\$158,769		\$213,557	\$115,255
4/30/2018	\$151,439		\$254,940	\$130,595
5/31/2018	\$158,453		\$243,385	\$127,890
6/30/2018	\$158,771		\$213,975	\$106,821
7/31/2018	\$152,578		\$255,767	\$140,067
8/31/2018	\$162,799		\$252,776	\$134,998
9/30/2018	\$176,959		\$234,910	\$133,740
10/31/2018	\$176,179		\$276,946	\$158,020
11/30/2018	\$186,792		\$268,842	\$146,213
12/31/2018	\$216,533		\$202,689	\$103,413
1/31/2019	\$201,238		\$275,567	\$155,848
2/28/2019	\$207,344		\$290,111	\$151,140
3/31/2019	\$223,511		\$276,147	\$146,045
4/30/2019	\$241,898		\$293,622	\$169,148
5/31/2019	\$247,595		\$287,404	\$168,830
6/30/2019	\$269,558		\$277,733	\$152,257
7/31/2019	\$276,553		\$316,676	\$195,315

K. Prime Funds Portfolio Composition

	Asset-Backed	CDs and Time Deposits	Financial Co. CP	Gov& Treas (Direct & Repo)	Non-Financial Co. CP & Other
7/31/2015	\$95,776	\$572,594	\$261,556	\$338,105	\$459,559
8/31/2015	\$99,382	\$573,424	\$252,335	\$366,240	\$461,532
9/30/2015	\$98,308	\$518,770	\$231,523	\$567,599	\$318,150
10/31/2015	\$97,867	\$536,390	\$244,734	\$482,490	\$423,476
11/30/2015	\$98,101	\$508,976	\$232,774	\$475,131	\$408,991
12/31/2015	\$100,001	\$448,039	\$212,028	\$511,341	\$284,518
1/31/2016	\$97,175	\$502,491	\$233,403	\$338,219	\$393,273
2/29/2016	\$99,442	\$509,330	\$229,720	\$338,413	\$413,816
3/31/2016	\$99,407	\$470,149	\$223,813	\$409,466	\$301,876
4/30/2016	\$93,903	\$633,856	\$228,874	\$296,958	\$214,119
5/31/2016	\$88,388	\$610,881	\$219,174	\$283,012	\$211,359
6/30/2016	\$82,300	\$493,649	\$191,981	\$315,884	\$188,373
7/31/2016	\$70,826	\$528,712	\$179,301	\$276,786	\$177,183
8/31/2016	\$50,509	\$458,565	\$141,475	\$220,096	\$159,002
9/30/2016	\$32,234	\$260,280	\$86,118	\$222,935	\$129,102
10/31/2016	\$31,214	\$212,463	\$86,686	\$125,909	\$106,548
11/30/2016	\$32,613	\$211,101	\$86,079	\$125,233	\$112,738
12/31/2016	\$32,515	\$191,495	\$78,677	\$138,081	\$104,516
1/31/2017	\$31,280	\$232,349	\$86,938	\$105,944	\$104,006
2/28/2017	\$31,882	\$243,982	\$94,693	\$109,092	\$104,009
3/31/2017	\$31,470	\$245,654	\$100,704	\$122,938	\$93,170
4/30/2017	\$34,261	\$259,185	\$102,998	\$105,465	\$101,768
5/31/2017	\$34,915	\$257,741	\$103,142	\$120,056	\$94,616
6/30/2017	\$38,005	\$231,652	\$101,583	\$154,742	\$83,467
7/31/2017	\$37,676	\$255,799	\$103,858	\$136,482	\$88,453
8/31/2017	\$41,166	\$271,275	\$118,815	\$117,587	\$92,259
9/30/2017	\$38,080	\$263,070	\$115,276	\$150,153	\$93,851
10/31/2017	\$38,932	\$279,090	\$119,279	\$137,314	\$95,196
11/30/2017	\$40,230	\$283,618	\$126,694	\$132,108	\$95,698
12/31/2017	\$41,367	\$229,575	\$125,719	\$162,539	\$98,792
1/31/2018	\$41,962	\$265,761	\$141,637	\$120,823	\$97,725
2/28/2018	\$40,185	\$256,631	\$143,571	\$123,698	\$104,043
3/31/2018	\$39,885	\$222,924	\$132,047	\$161,875	\$98,970
4/30/2018	\$38,018	\$242,621	\$142,426	\$163,528	\$97,577
5/31/2018	\$41,658	\$227,305	\$146,700	\$161,880	\$104,614
6/30/2018	\$41,932	\$230,096	\$143,163	\$158,911	\$95,339
7/31/2018	\$44,428	\$243,998	\$153,108	\$156,450	\$109,146
8/31/2018	\$45,757	\$240,445	\$150,485	\$189,323	\$104,427
9/30/2018	\$47,464	\$246,243	\$153,670	\$186,679	\$109,552
10/31/2018	\$46,840	\$262,769	\$156,687	\$172,413	\$107,399
11/30/2018	\$51,916	\$263,039	\$156,449	\$190,315	\$106,553
12/31/2018	\$55,236	\$245,797	\$149,081	\$212,784	\$99,885
1/31/2019	\$58,251	\$289,433	\$160,741	\$216,162	\$99,421
2/28/2019	\$59,125	\$297,990	\$167,806	\$244,638	\$109,297
3/31/2019	\$58,043	\$282,832	\$186,910	\$313,254	\$130,053
4/30/2019	\$59,523	\$298,736	\$192,077	\$310,274	\$140,941
5/31/2019	\$61,954	\$302,632	\$196,984	\$301,045	\$145,395
6/30/2019	\$62,729	\$321,788	\$205,101	\$281,563	\$147,701
7/31/2019	\$63,881	\$320,312	\$216,601	\$290,662	\$149,012

L. Government and Treasury MMFs Bank Repo Counterparties by Country (Millions)

	US	Canada	France	Germany	Japan	UK	Other
7/31/2015	\$82,216	\$36,995	\$99,880	\$1,000	\$8,599	\$22,914	\$24,503
8/31/2015	\$85,265	\$41,352	\$92,357	\$1,777	\$8,573	\$22,653	\$22,965
9/30/2015	\$72,695	\$38,971	\$40,844	\$304	\$7,818	\$13,385	\$10,495
10/31/2015	\$81,216	\$32,669	\$96,394	\$459	\$11,401	\$19,277	\$34,908
11/30/2015	\$71,254	\$43,154	\$90,241	\$304	\$9,633	\$20,116	\$23,683
12/31/2015	\$72,819	\$44,675	\$37,590	\$2,065	\$11,037	\$15,345	\$9,874
1/31/2016	\$80,633	\$43,594	\$108,133	\$4,799	\$17,507	\$18,305	\$28,928
2/29/2016	\$87,553	\$50,817	\$120,096	\$8,047	\$17,711	\$20,984	\$31,294
3/31/2016	\$75,401	\$49,567	\$55,583	\$6,562	\$12,854	\$17,145	\$13,504
4/30/2016	\$90,436	\$54,482	\$125,243	\$9,869	\$24,977	\$24,413	\$29,612
5/31/2016	\$85,123	\$59,950	\$123,910	\$12,319	\$25,534	\$28,005	\$30,664
6/30/2016	\$88,294	\$72,381	\$71,196	\$9,752	\$24,498	\$24,165	\$13,089
7/31/2016	\$93,632	\$63,254	\$148,439	\$15,518	\$34,739	\$37,409	\$32,028
8/31/2016	\$105,961	\$75,811	\$173,611	\$20,024	\$37,760	\$41,857	\$38,445
9/30/2016	\$112,594	\$75,405	\$99,395	\$15,168	\$54,025	\$53,088	\$19,981
10/31/2016	\$132,097	\$67,885	\$180,878	\$35,712	\$66,141	\$49,231	\$40,666
11/30/2016	\$128,844	\$90,774	\$167,053	\$27,923	\$75,887	\$44,514	\$38,058
12/31/2016	\$104,212	\$92,700	\$77,674	\$10,245	\$66,718	\$26,148	\$16,399
1/31/2017	\$130,451	\$87,787	\$184,044	\$23,358	\$77,648	\$50,601	\$38,485
2/28/2017	\$131,586	\$97,761	\$187,092	\$22,619	\$80,995	\$47,247	\$29,261
3/31/2017	\$116,938	\$103,416	\$114,987	\$13,631	\$82,655	\$34,403	\$22,336
4/30/2017	\$137,250	\$107,535	\$193,548	\$19,389	\$94,710	\$62,132	\$39,740
5/31/2017	\$133,525	\$116,243	\$189,492	\$20,078	\$98,886	\$73,356	\$37,838
6/30/2017	\$114,103	\$113,489	\$125,437	\$15,246	\$97,700	\$63,456	\$28,061
7/31/2017	\$130,405	\$103,509	\$200,030	\$21,802	\$103,244	\$74,542	\$41,148
8/31/2017	\$137,777	\$113,874	\$219,808	\$17,610	\$112,436	\$75,479	\$50,101
9/30/2017	\$118,168	\$119,790	\$165,379	\$18,940	\$99,545	\$55,796	\$36,585
10/31/2017	\$127,641	\$115,055	\$241,971	\$21,235	\$105,813	\$81,658	\$51,138
11/30/2017	\$135,630	\$125,604	\$245,902	\$28,452	\$109,140	\$84,129	\$56,463
12/31/2017	\$127,784	\$148,809	\$111,718	\$26,666	\$115,001	\$76,159	\$28,411
1/31/2018	\$145,412	\$128,353	\$219,634	\$36,939	\$115,405	\$95,388	\$55,246
2/28/2018	\$143,112	\$124,849	\$222,224	\$24,839	\$120,500	\$101,836	\$54,364
3/31/2018	\$126,073	\$130,753	\$181,170	\$15,336	\$104,153	\$100,646	\$35,832
4/30/2018	\$156,306	\$118,552	\$236,494	\$17,080	\$120,370	\$108,941	\$45,286
5/31/2018	\$154,607	\$127,472	\$255,834	\$20,538	\$115,758	\$104,044	\$48,050
6/30/2018	\$153,799	\$144,331	\$193,276	\$10,811	\$126,228	\$86,101	\$33,673
7/31/2018	\$152,204	\$126,428	\$244,641	\$25,969	\$136,361	\$95,907	\$52,903
8/31/2018	\$143,524	\$124,626	\$230,774	\$23,176	\$138,966	\$104,708	\$50,489
9/30/2018	\$149,194	\$140,200	\$185,394	\$18,349	\$135,127	\$93,072	\$36,669
10/31/2018	\$142,819	\$122,622	\$223,488	\$24,319	\$136,083	\$97,201	\$50,147
11/30/2018	\$141,938	\$147,878	\$208,925	\$25,172	\$134,738	\$96,941	\$44,590
12/31/2018	\$172,218	\$165,790	\$133,126	\$15,324	\$135,124	\$89,441	\$38,148
1/31/2019	\$174,729	\$145,025	\$224,616	\$20,829	\$141,194	\$102,066	\$44,497
2/28/2019	\$174,532	\$154,948	\$218,945	\$19,726	\$134,044	\$98,835	\$44,441
3/31/2019	\$191,597	\$165,671	\$172,279	\$23,105	\$123,776	\$89,430	\$29,363
4/30/2019	\$194,493	\$140,438	\$217,538	\$18,231	\$134,708	\$99,874	\$41,845
5/31/2019	\$202,323	\$145,633	\$223,616	\$19,619	\$138,983	\$100,880	\$37,886
6/30/2019	\$209,488	\$164,072	\$180,025	\$18,738	\$130,722	\$98,275	\$32,167
7/31/2019	\$221,774	\$130,254	\$232,459	\$19,306	\$138,225	\$115,385	\$37,889

M. Funds Repo with the Fed (Millions)

	FedRepo
7/31/2015	\$129,377
8/31/2015	\$143,894
9/30/2015	\$414,415
10/31/2015	\$188,401
11/30/2015	\$133,924
12/31/2015	\$423,991
1/31/2016	\$104,048
2/29/2016	\$79,448
3/31/2016	\$267,679
4/30/2016	\$60,033
5/31/2016	\$90,902
6/30/2016	\$242,784
7/31/2016	\$85,043
8/31/2016	\$149,893
9/30/2016	\$384,348
10/31/2016	\$198,088
11/30/2016	\$177,264
12/31/2016	\$403,420
1/31/2017	\$165,226
2/28/2017	\$194,041
3/31/2017	\$328,793
4/30/2017	\$174,266
5/31/2017	\$244,136
6/30/2017	\$365,114
7/31/2017	\$189,737
8/31/2017	\$204,126
9/30/2017	\$298,480
10/31/2017	\$164,445
11/30/2017	\$96,209
12/31/2017	\$288,134
1/31/2018	\$55,087
2/28/2018	\$30,873
3/31/2018	\$22,621
4/30/2018	\$13,720
5/31/2018	\$21,465
6/30/2018	\$88,810
7/31/2018	\$9,035
8/31/2018	\$380
9/30/2018	\$44,945
10/31/2018	\$4,805
11/30/2018	\$2,455
12/31/2018	\$39,648
1/31/2019	\$1,041
2/28/2019	\$3,405
3/31/2019	\$721
4/30/2019	\$5
5/31/2019	\$855
6/30/2019	\$43,607
7/31/2019	\$7,366

N. Percent of Securities with Greater Than 179 Days to Maturity

	Prime (Pre-Oct 2016)	Prime Institutional	Prime Retail	Muni (Pre-Oct 2016)	Muni Institutional	Muni Retail	Government	Treasury
7/31/2015	10.9%	.	.	8.0%	.	.	14.2%	14.3%
8/31/2015	9.6%	.	.	8.0%	.	.	14.6%	10.8%
9/30/2015	8.8%	.	.	8.1%	.	.	15.3%	12.3%
10/31/2015	8.6%	.	.	8.5%	.	.	16.0%	13.7%
11/30/2015	7.5%	.	.	8.3%	.	.	15.0%	11.5%
12/31/2015	5.2%	.	.	7.3%	.	.	14.4%	13.8%
1/31/2016	5.2%	.	.	4.5%	.	.	15.1%	16.6%
2/29/2016	4.7%	.	.	3.6%	.	.	15.4%	14.2%
3/31/2016	4.6%	.	.	3.7%	.	.	17.3%	14.6%
4/30/2016	4.5%	.	.	3.4%	.	.	17.7%	16.7%
5/31/2016	3.5%	.	.	3.3%	.	.	17.9%	14.3%
6/30/2016	3.6%	.	.	4.9%	.	.	19.1%	17.3%
7/31/2016	3.5%	.	.	5.5%	.	.	19.6%	17.8%
8/31/2016	3.0%	.	.	6.4%	.	.	18.6%	16.5%
9/30/2016	3.6%	.	.	6.0%	.	.	17.2%	17.4%
10/31/2016	.	6.3%	6.2%	.	3.2%	6.0%	17.1%	18.6%
11/30/2016	.	5.7%	6.8%	.	3.9%	6.5%	17.5%	16.5%
12/31/2016	.	6.8%	6.9%	.	3.4%	6.0%	18.2%	18.0%
1/31/2017	.	7.2%	6.5%	.	1.7%	3.9%	19.0%	18.9%
2/28/2017	.	6.9%	7.1%	.	1.9%	3.4%	18.0%	17.2%
3/31/2017	.	9.2%	8.3%	.	1.6%	3.3%	17.9%	17.7%
4/30/2017	.	8.6%	7.7%	.	1.5%	2.9%	16.7%	17.8%
5/31/2017	.	9.0%	8.1%	.	1.0%	2.6%	16.3%	14.7%
6/30/2017	.	9.2%	8.3%	.	1.2%	3.6%	16.5%	15.8%
7/31/2017	.	10.2%	10.5%	.	1.1%	4.1%	15.7%	15.9%
8/31/2017	.	9.1%	11.5%	.	1.5%	5.6%	15.0%	13.3%
9/30/2017	.	9.1%	9.7%	.	1.7%	5.5%	13.8%	15.1%
10/31/2017	.	10.1%	9.1%	.	1.8%	5.3%	13.7%	15.2%
11/30/2017	.	10.3%	10.6%	.	2.4%	6.1%	15.6%	13.1%
12/31/2017	.	8.7%	8.3%	.	3.1%	5.8%	15.9%	13.7%
1/31/2018	.	8.3%	9.2%	.	2.0%	4.4%	16.6%	15.3%
2/28/2018	.	7.2%	10.1%	.	2.0%	4.1%	16.2%	12.8%
3/31/2018	.	6.9%	8.7%	.	0.9%	2.9%	15.8%	14.1%
4/30/2018	.	6.4%	7.9%	.	0.6%	2.8%	15.0%	14.2%
5/31/2018	.	6.5%	5.4%	.	0.5%	3.0%	14.1%	13.8%
6/30/2018	.	7.4%	7.8%	.	0.4%	3.4%	15.3%	15.1%
7/31/2018	.	8.2%	6.5%	.	0.7%	4.0%	15.7%	15.6%
8/31/2018	.	9.2%	6.0%	.	0.6%	4.7%	15.5%	14.9%
9/30/2018	.	9.0%	7.2%	.	1.1%	6.6%	14.3%	14.6%
10/31/2018	.	8.1%	8.0%	.	2.0%	7.2%	15.2%	15.8%
11/30/2018	.	8.4%	8.3%	.	2.1%	7.1%	15.3%	14.3%
12/31/2018	.	7.9%	6.2%	.	1.9%	5.0%	15.5%	15.2%
1/31/2019	.	9.0%	6.3%	.	1.9%	5.0%	15.6%	16.9%
2/28/2019	.	8.1%	7.7%	.	1.9%	4.8%	15.3%	14.4%
3/31/2019	.	7.3%	7.8%	.	0.7%	2.9%	16.0%	15.2%
4/30/2019	.	8.2%	7.6%	.	0.8%	2.8%	16.6%	17.7%
5/31/2019	.	9.0%	6.0%	.	1.0%	3.1%	17.8%	14.7%
6/30/2019	.	8.6%	6.8%	.	0.9%	5.3%	18.0%	16.0%
7/31/2019	.	9.5%	8.4%	.	0.9%	6.1%	18.1%	17.8%

Appendix 2 – 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).¹

<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 at https://www.sec.gov/about/forms/formn-mfp.pdf .
<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.

¹ Form N-MFP is available at <https://www.sec.gov/about/forms/formn-mfp.pdf>. Rule 2-a7 (17 CFR 270.2a-7) is available at https://www.ecfr.gov/cgi-bin/text-idx?SID=e937839363fe49d2f475d202e9a94320&mc=true&node=se17.4.270_12a_67&rqn=div8.

<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 asset-backed commercial paper. ²
<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. ³
<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.

² See Money Market Fund Reform; Amendments to Form PF, Investment Company Act Release No. 31166 (July 23, 2014), available at <https://www.sec.gov/rules/final/2014/33-9616.pdf>.

³ *Id.*