



Division of Investment Management
Analytics Office

Money Market Fund Statistics

Form N-MFP Data, period ending September 2023

Filings Received through October 17, 2023

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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 October 17, 2023. 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.

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Subtotal	60	-	60
	Institutional Public	31	-	31
	Institutional Nonpublic	9	-	9
	Retail	20	-	20
Tax Exempt	Subtotal	50	-	50
	Institutional	12	-	12
	Retail	38	-	38
Government & Treasury	Subtotal	182	↓1	183
	Government	132	↓1	133
	Treasury	50	-	50
Total	Total	292	↓1	293

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Subtotal	1,272.8	↑14.3	1,258.5
	Institutional Public	323.5	↓6.3	329.8
	Institutional Nonpublic	320.4	↓1.1	321.5
	Retail	628.9	↑21.7	607.2
Tax Exempt	Subtotal	123.4	↑0.8	122.6
	Institutional	15.5	↑0.0	15.5
	Retail	107.9	↑0.8	107.1
Government & Treasury	Subtotal	4,756.9	↑64.6	4,692.3
	Government	3,176.9	↑16.7	3,160.2
	Treasury	1,580.0	↑47.9	1,532.1
Total	Total	6,153.1	↑79.7	6,073.4

¹Some 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	2023-09	Change	2023-08
Prime	Institutional	5.48	↑0.02	5.46
	Retail	5.55	↑0.02	5.53
Tax Exempt	Institutional	4.27	↓0.05	4.32
	Retail	4.00	↓0.14	4.14
Government & Treasury	Government	5.40	↑0.01	5.39
	Treasury	5.40	↑0.01	5.39

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	5.41	↑0.01	5.40
	Retail	5.28	↑0.02	5.26
Tax Exempt	Institutional	4.15	↓0.06	4.21
	Retail	3.76	↓0.13	3.89
Government & Treasury	Government	5.16	↑0.01	5.15
	Treasury	5.19	↑0.02	5.17

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	43.5	↓0.3	43.8
	Retail	46.4	↓0.6	47.0
Tax Exempt	Institutional	9.3	↑0.9	8.4
	Retail	25.5	↑2.9	22.6
Government & Treasury	Government	71.4	↑3.3	68.1
	Treasury	59.7	↑1.6	58.1

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	25.0	↑2.9	22.1
	Retail	27.4	↑2.1	25.3
Tax Exempt	Institutional	9.1	↑0.7	8.4
	Retail	24.8	↑3.0	21.8
Government & Treasury	Government	27.3	↑2.5	24.8
	Treasury	25.0	↑1.6	23.4

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	50.5	↓2.6	53.1
	Retail	42.5	↓0.8	43.3
Government & Treasury	Government	69.8	↓1.4	71.2
	Treasury	97.2	↓0.2	97.4

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	66.7	↑0.1	66.6
	Retail	60.1	↓0.8	60.9
Tax Exempt	Institutional	93.9	↑1.3	92.6
	Retail	80.8	↓0.8	81.6
Government & Treasury	Government	82.2	↓0.8	83.0
	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	2023-09	Change	2023-08
US	146.3	↑9.0	137.3
Canada	136.5	↑5.5	131.0
Japan	119.3	↑2.1	117.2
France	85.5	↓8.5	94.0
Netherlands	42.8	↓0.2	43.0
UK	38.4	↓3.0	41.4
Germany	36.7	↓0.2	36.9
Aust/NZ	26.2	↑2.7	23.5
Switzerland	9.3	↓0.2	9.5

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

Country	2023-09	Change	2023-08
Americas	282.8	↑14.5	268.3
Eurozone	177.5	↓17.9	195.4
Asia-Pacific	169.3	↑4.8	164.5
Europe (non-Euro)	96.2	↓14.1	110.3

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

Asset Type	2023-09	Change	2023-08
Gov. and Treas.	564.5	↑19.3	545.2
CDs and Time Deposits	303.7	↓22.9	326.6
Financial Co. CP	187.8	↑3.9	183.9
Non-Financial Co. CP and Other	143.0	↑4.8	138.2
Asset-Backed	59.9	↑1.3	58.6
Total	1,258.9	↑6.4	1,252.5

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

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

Month	2023-09	Change	2023-08
US	320.3	↑28.1	292.2
Canada	177.3	↑16.9	160.4
France	143.5	↓23.8	167.3
UK	76.6	↓35.9	112.5
Germany	20.0	↓5.9	25.9
Japan	124.7	↑13.2	111.5
Other	41.3	↓0.5	41.8
Total	903.7	↓7.9	911.6

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

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

	2023-09	Change	2023-08
Total	1,483.9	↓81.3	1,565.2

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

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

Category	Fund Type	2023-09	Change	2023-08
Prime	Institutional	6.1	↑0.0	6.1
	Retail	6.6	↓0.7	7.3
Tax Exempt	Institutional	0.6	↑0.1	0.5
	Retail	5.1	↑1.0	4.1
Government & Treasury	Government	13.8	↑0.4	13.4
	Treasury	8.7	↑0.7	8.0

Figure 1: Number of Money Market Funds

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

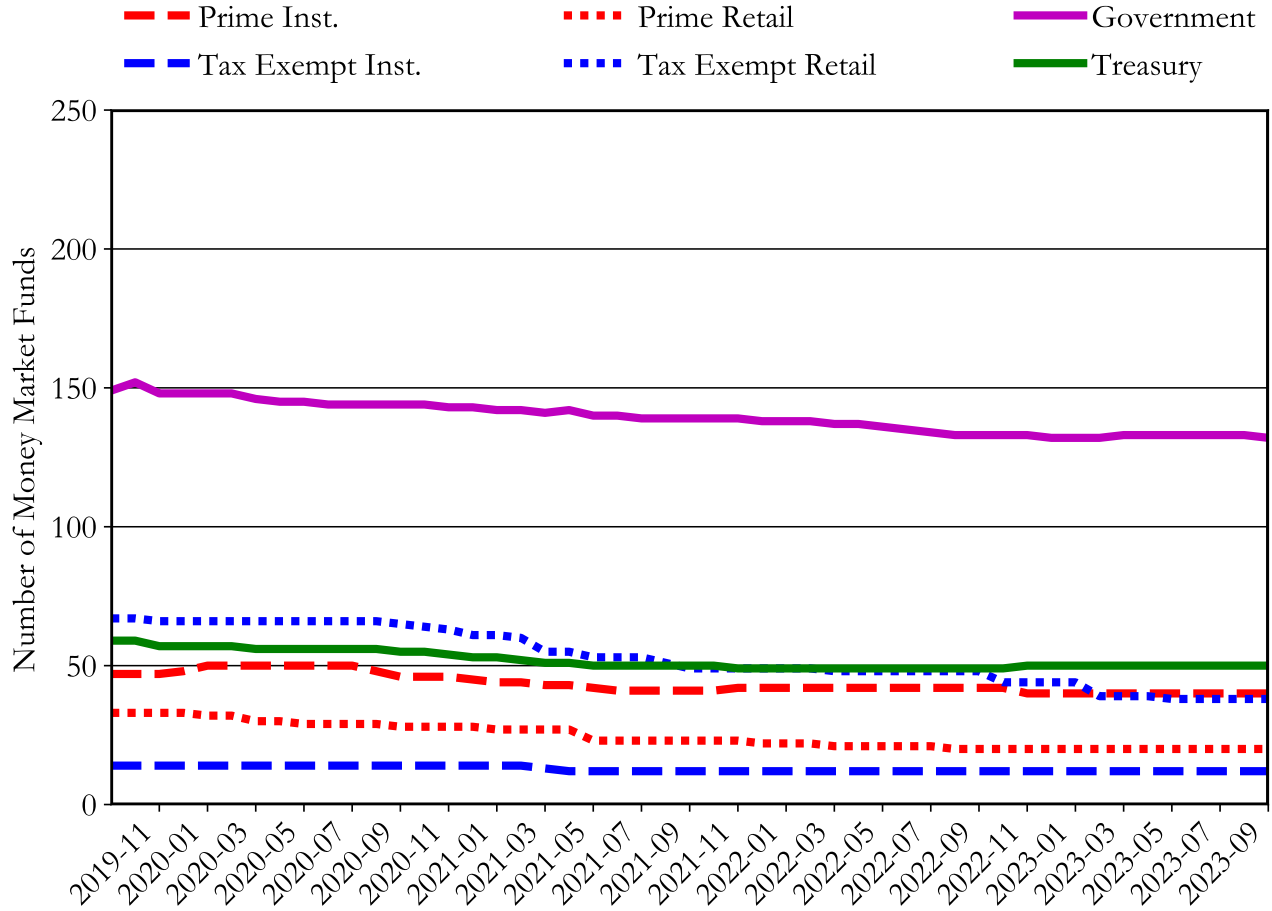


Figure 2: Money Market Fund Net Assets (\$ Billions)

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

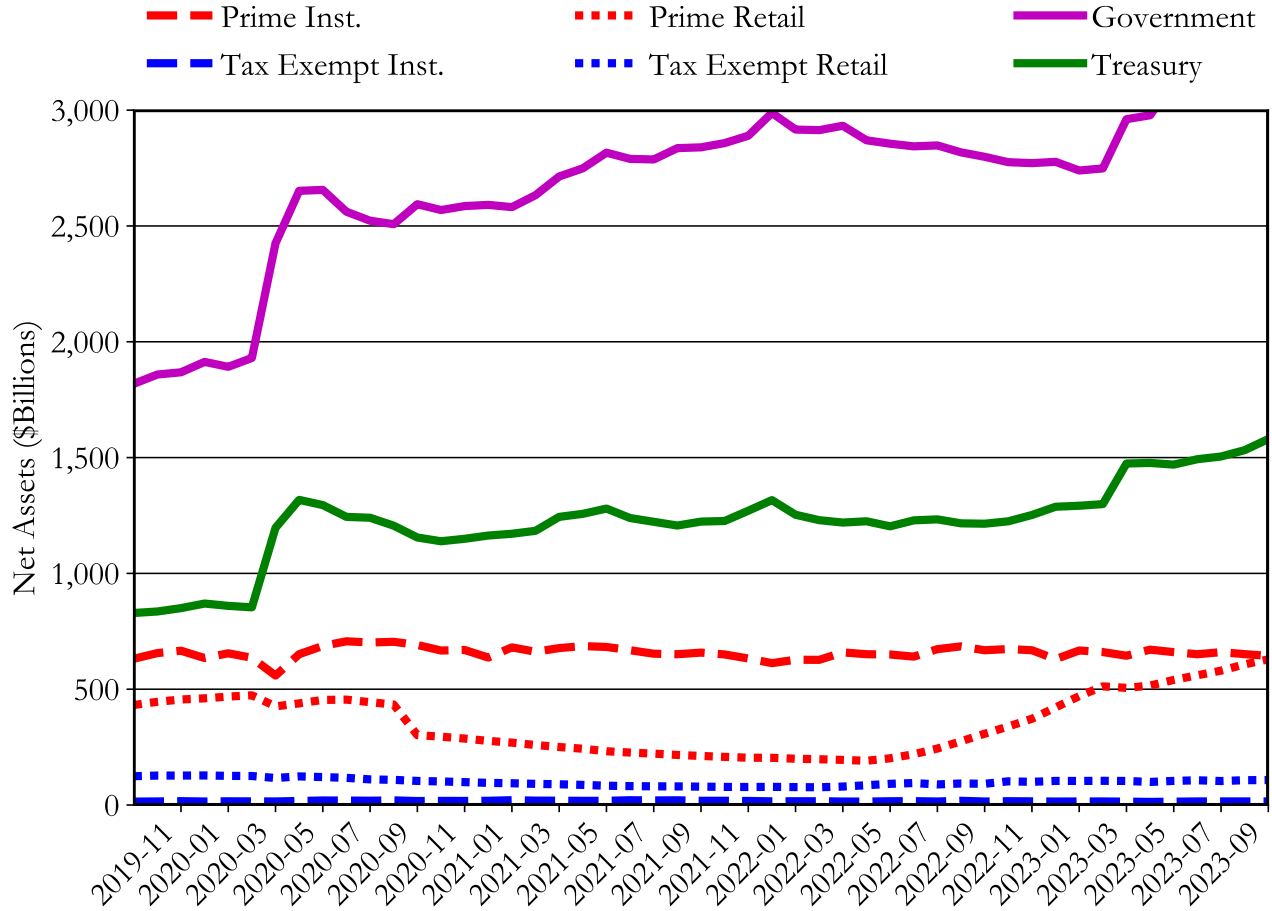


Figure 3: Weighted 7-Day Gross Yields

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

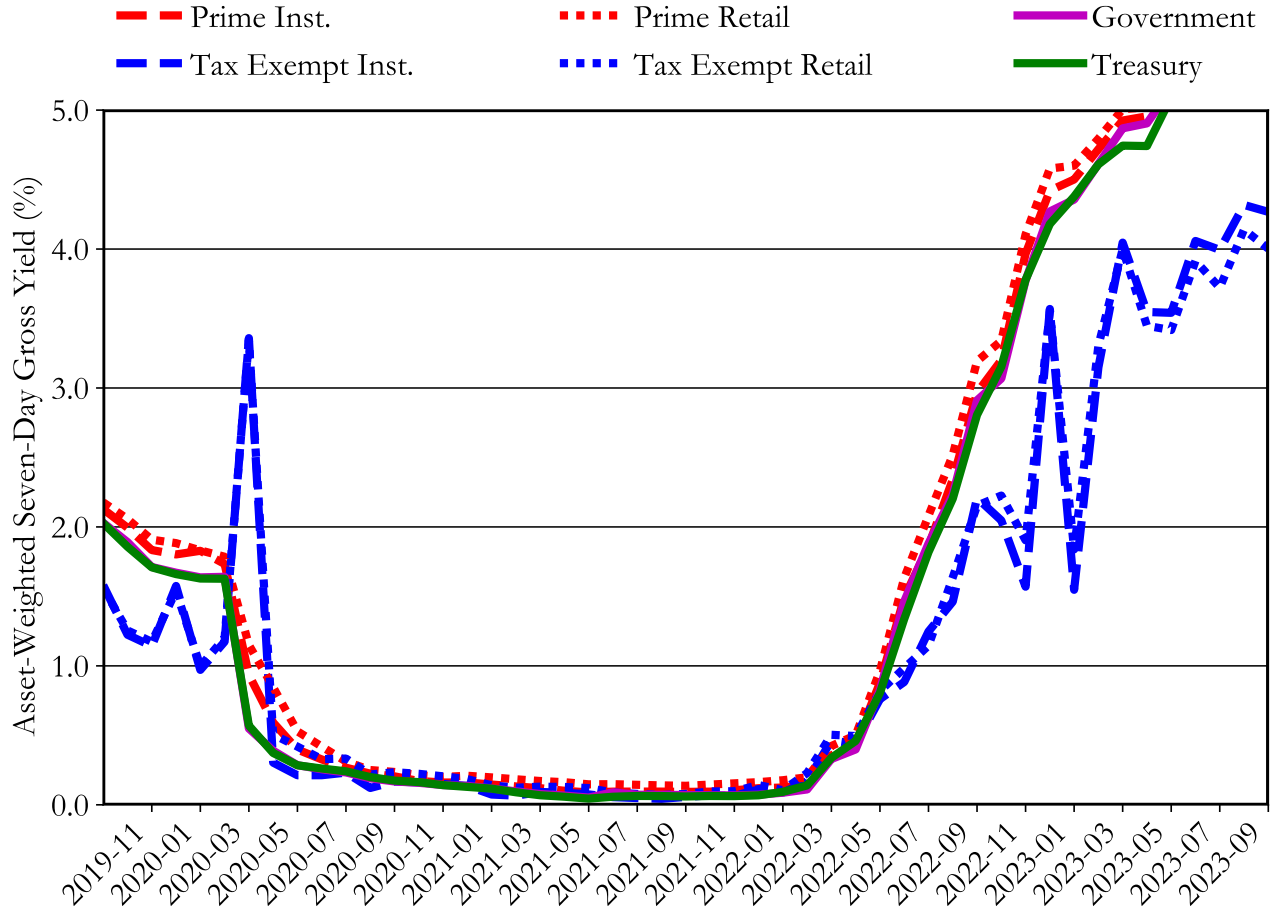


Figure 4: Weighted 7-Day Net Yields

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

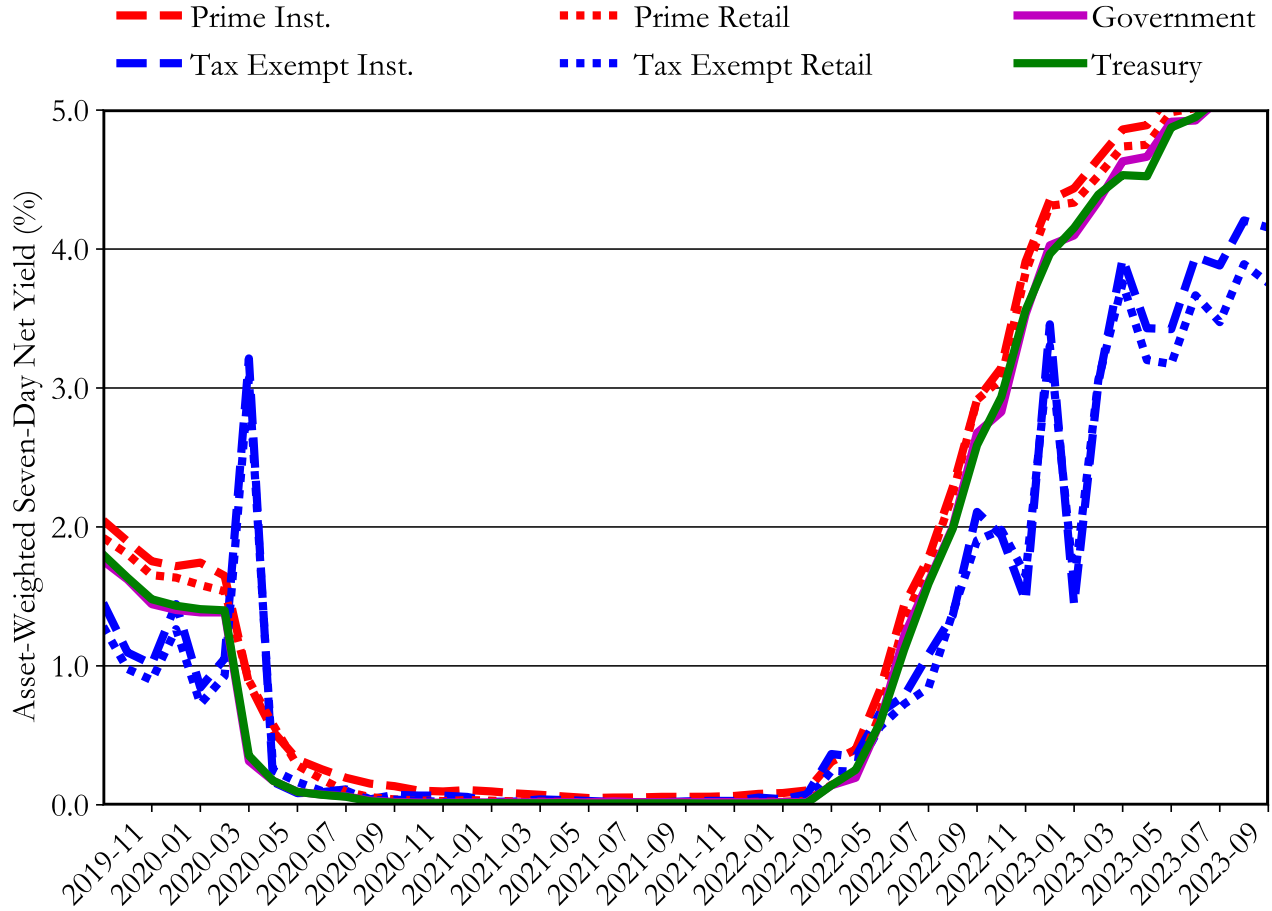


Figure 5: Weighted Average Life (Days)

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

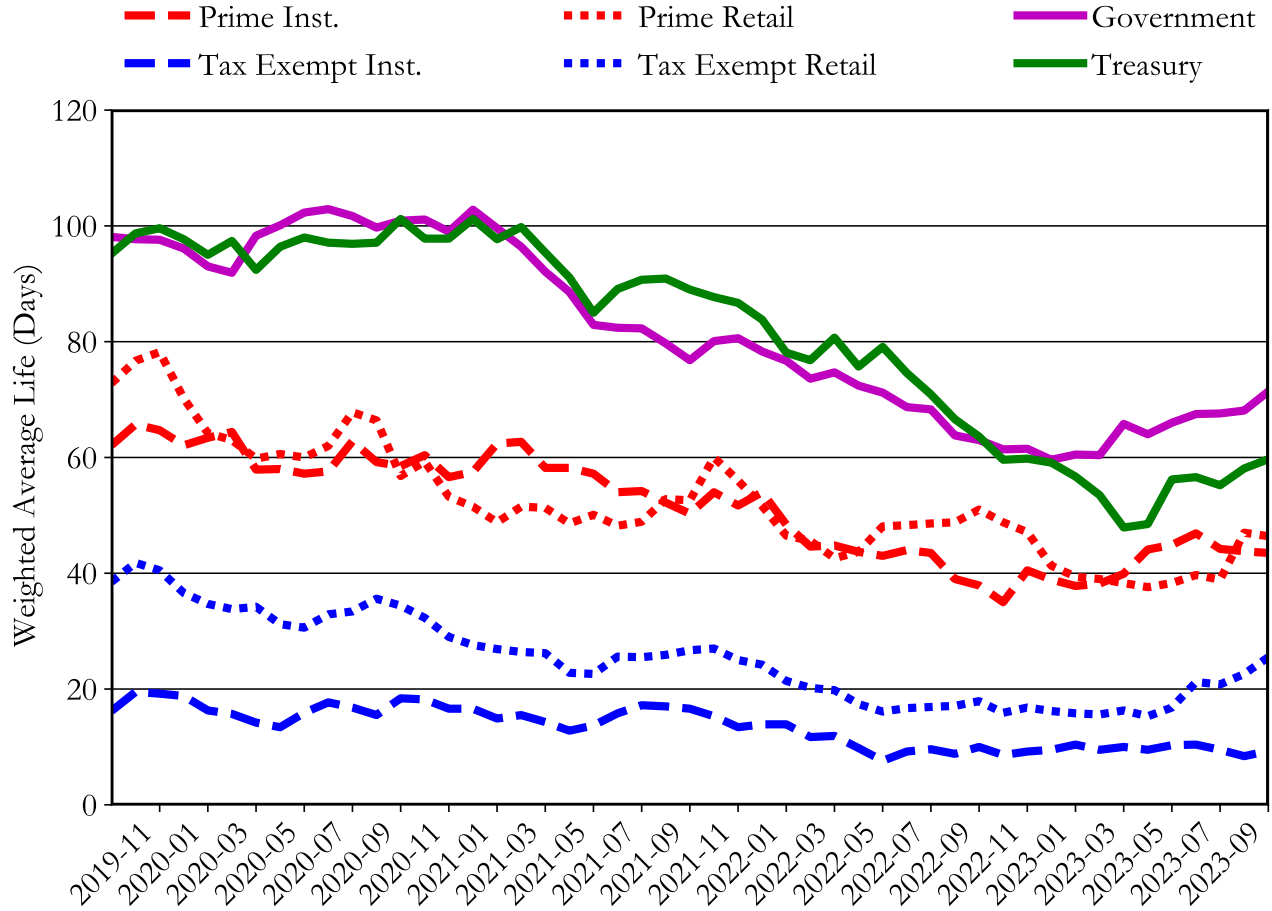


Figure 6: Weighted Average Maturity (Days)

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

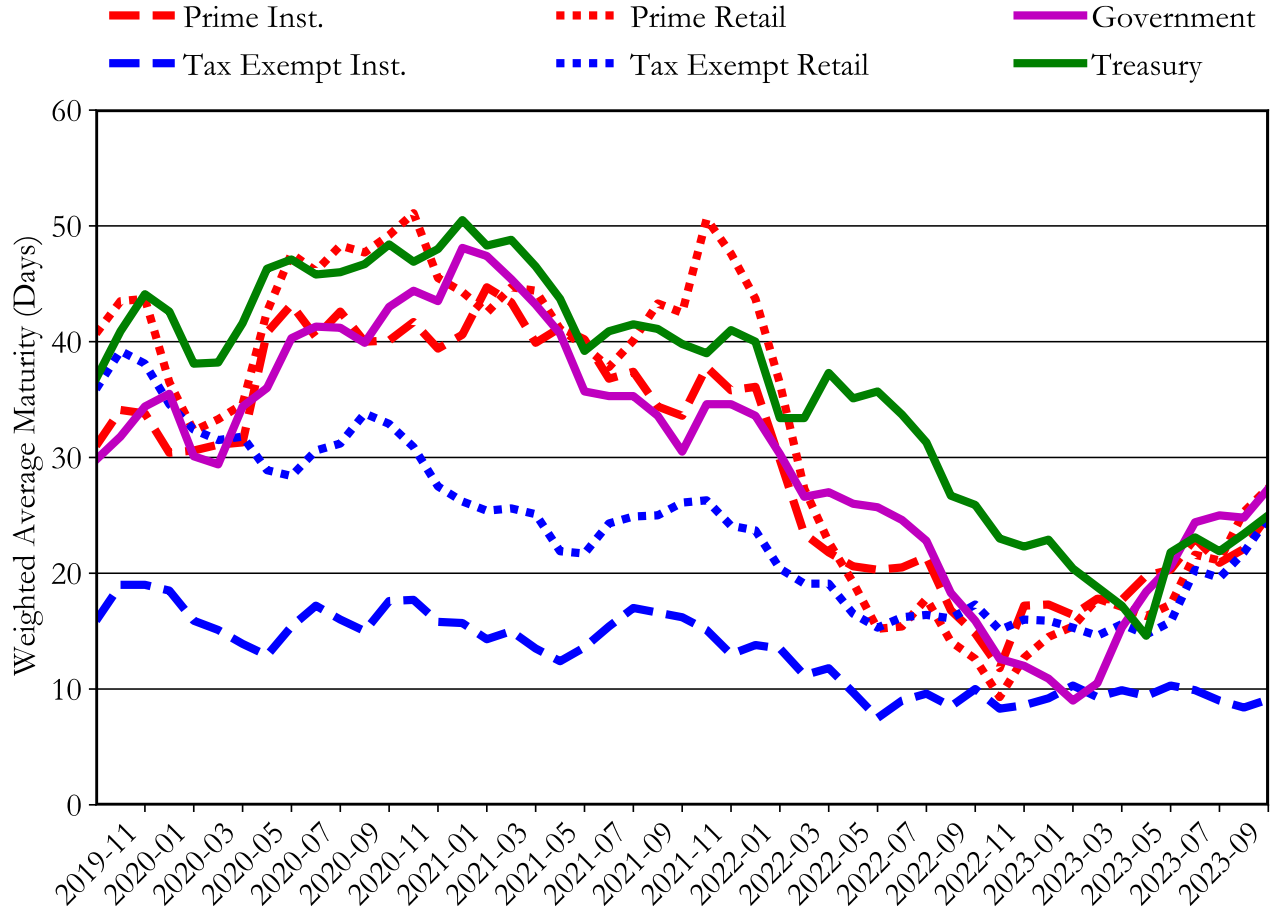


Figure 7: Daily Liquid Assets to Total Assets (Percent)

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

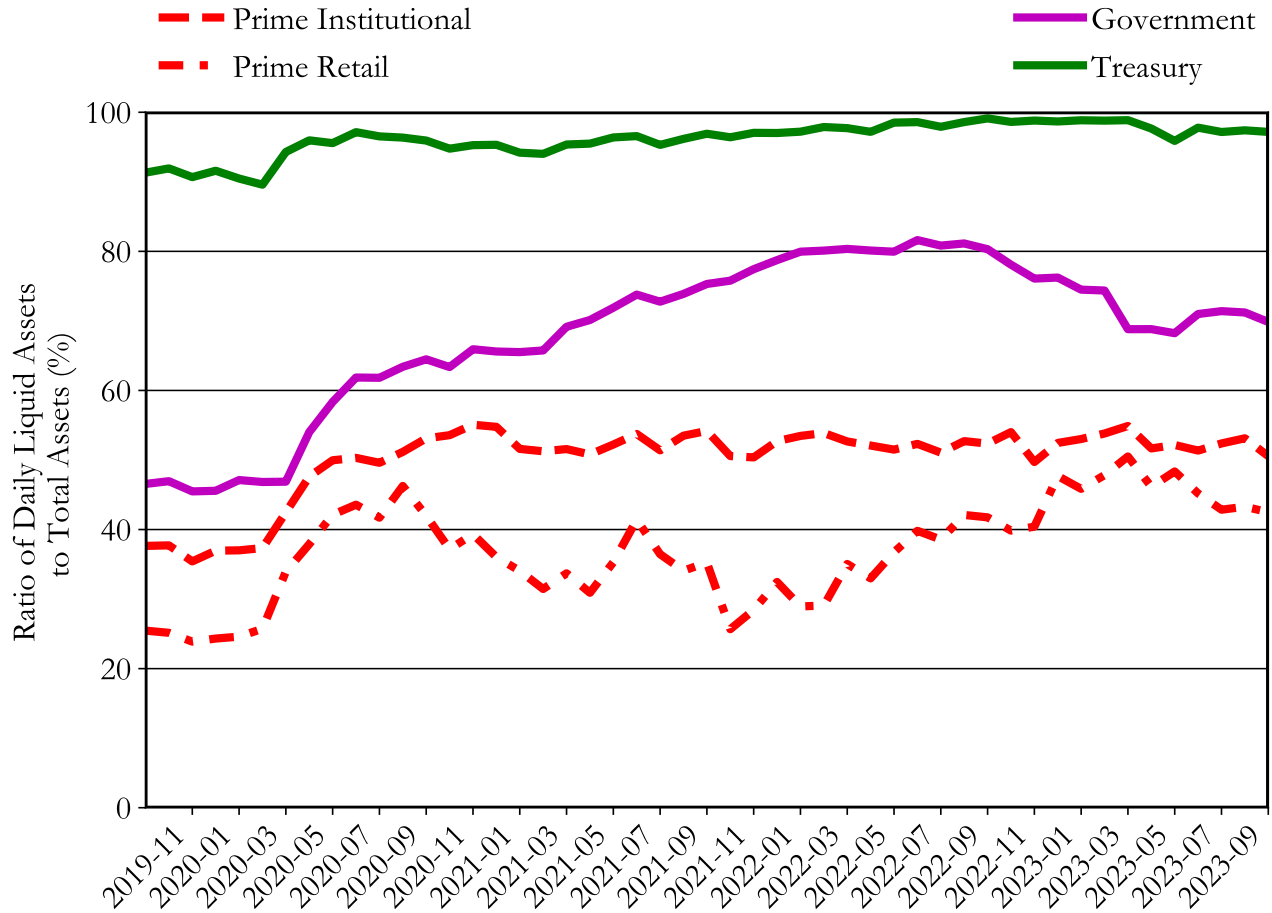


Figure 8: Weekly Liquid Assets to Total Assets (Percent)

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

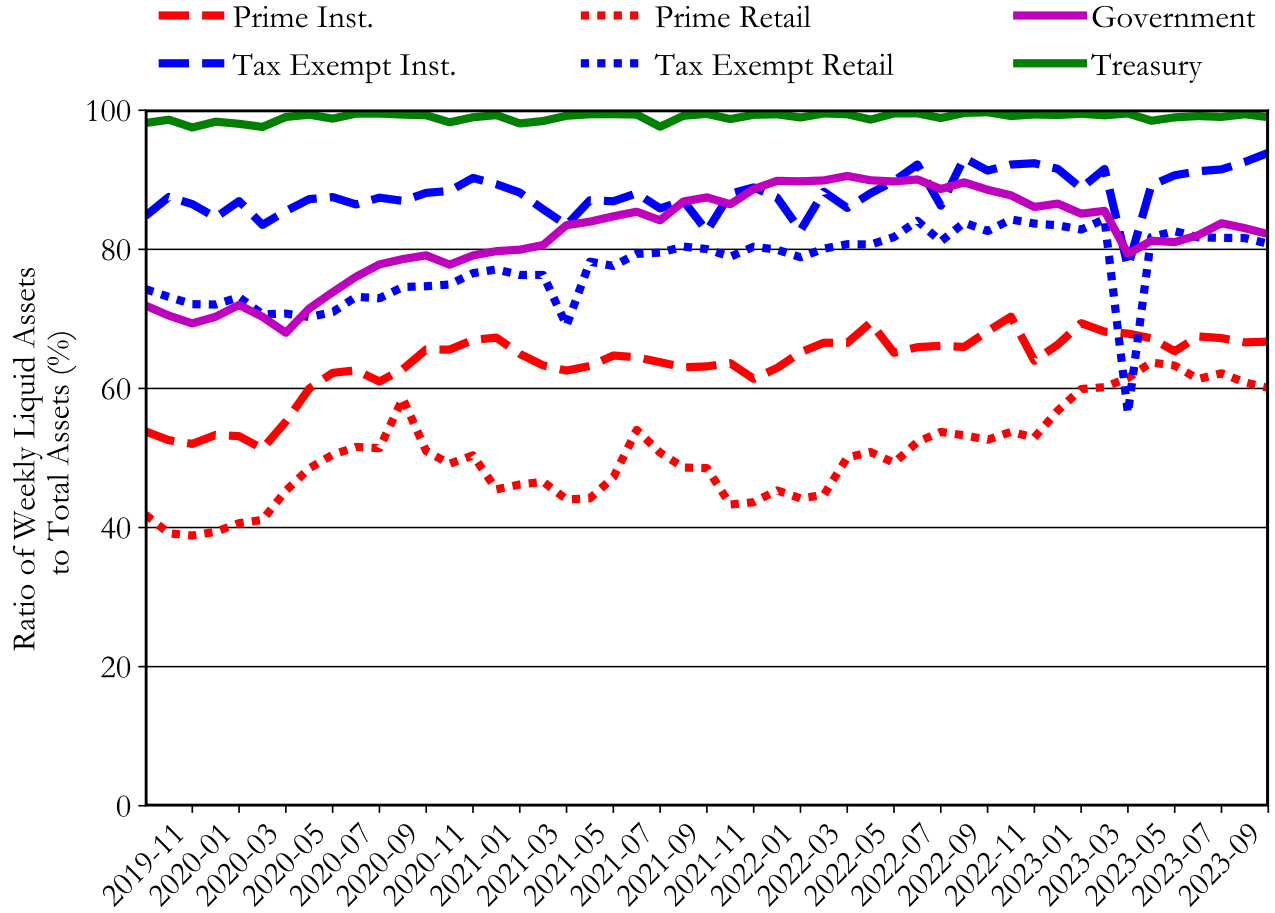
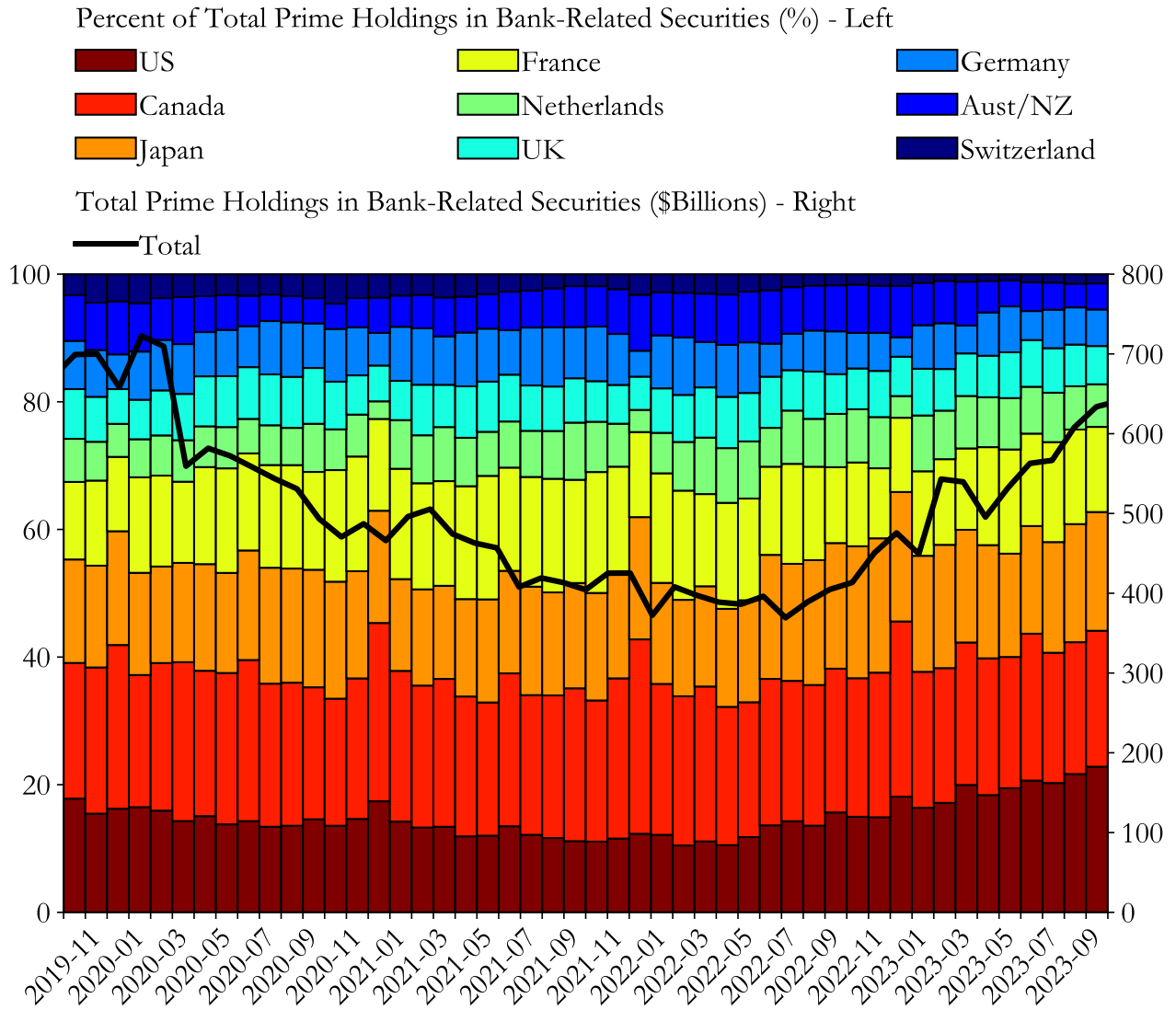


Figure 9: Prime Holdings of Bank-Related Securities by Country

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



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

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

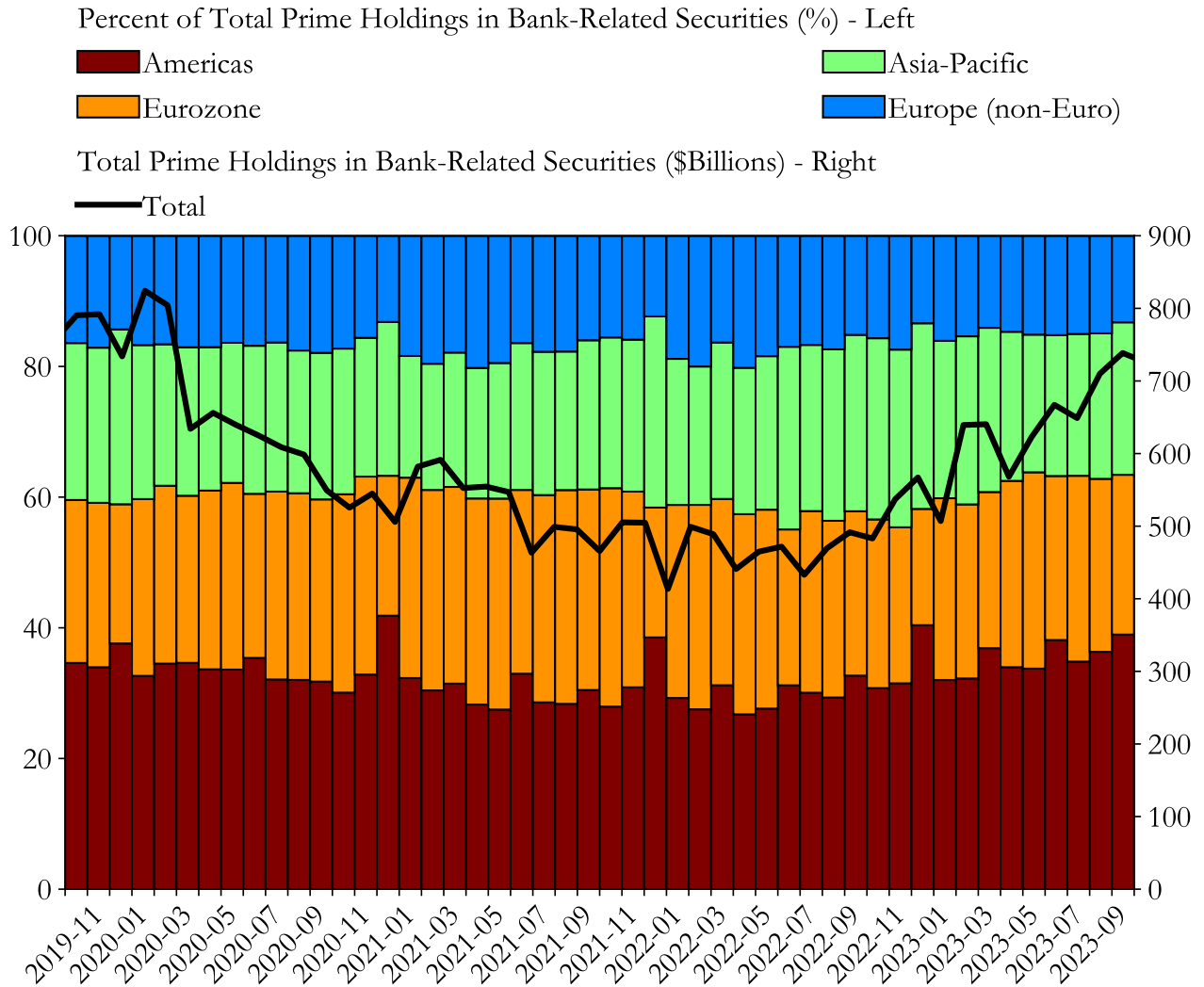


Figure 11: Prime Money Market Fund Aggregate Product Exposures

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

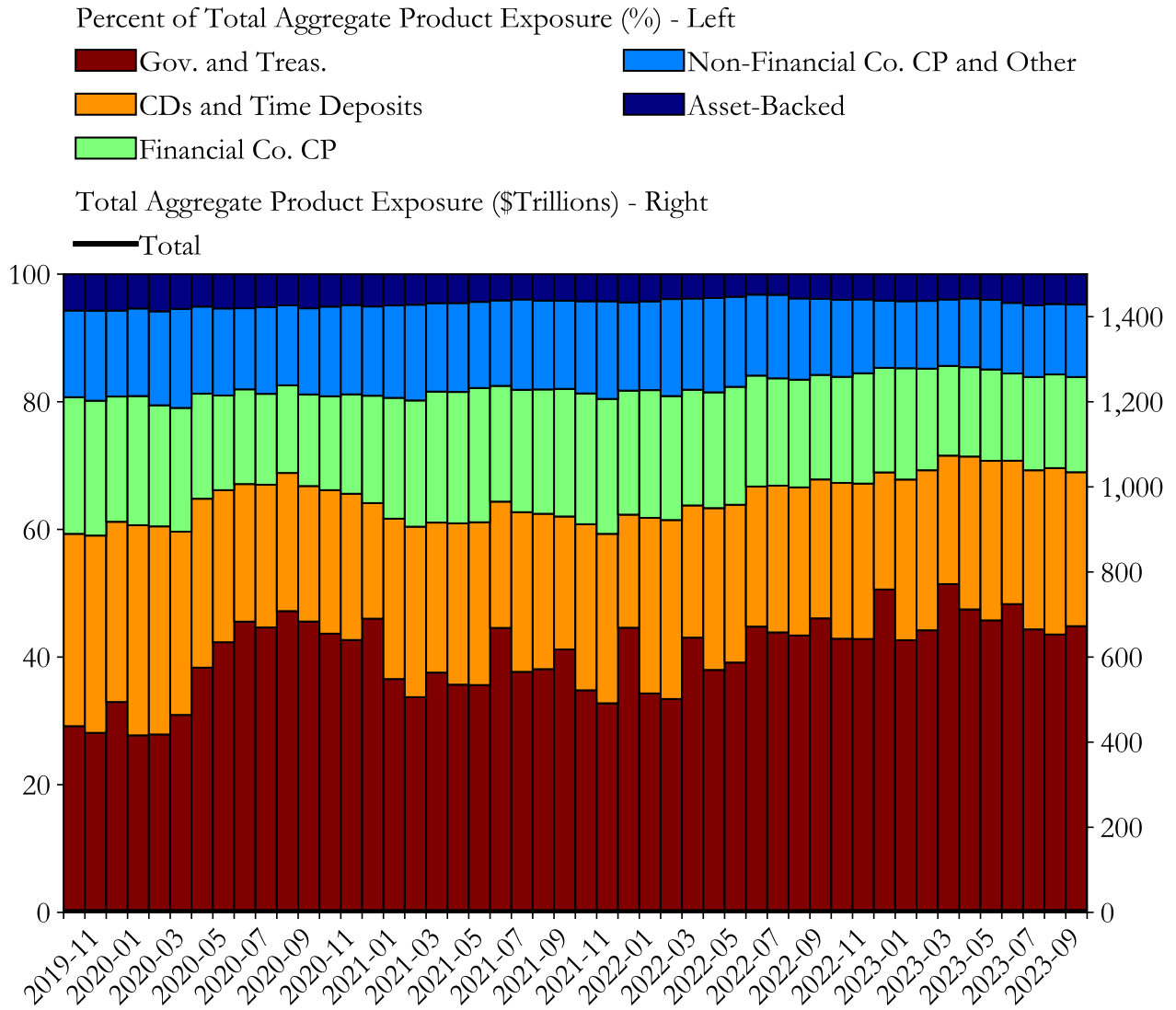


Figure 12: Government & Treasury Funds Bank Repo Counterparties by Country

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

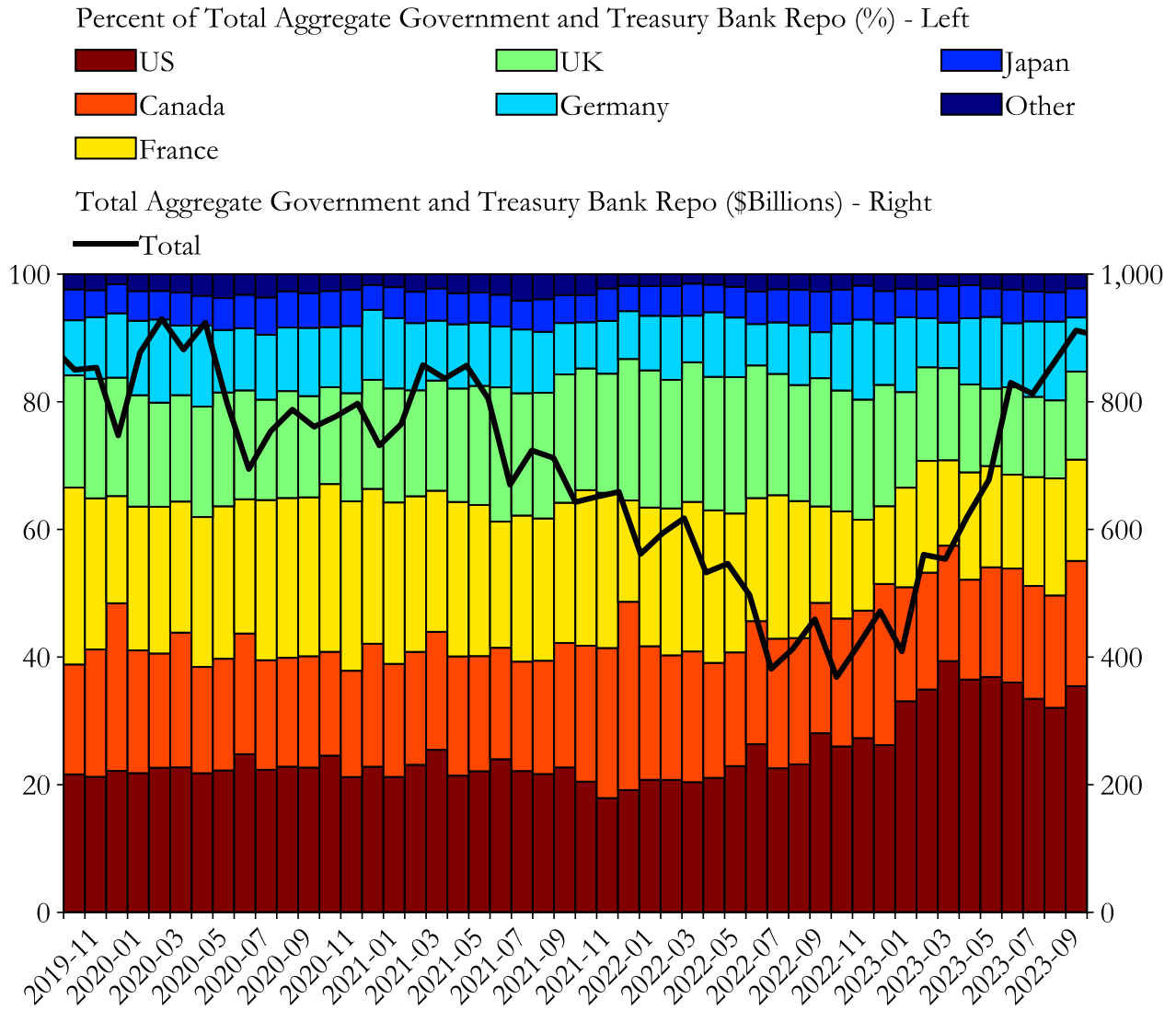
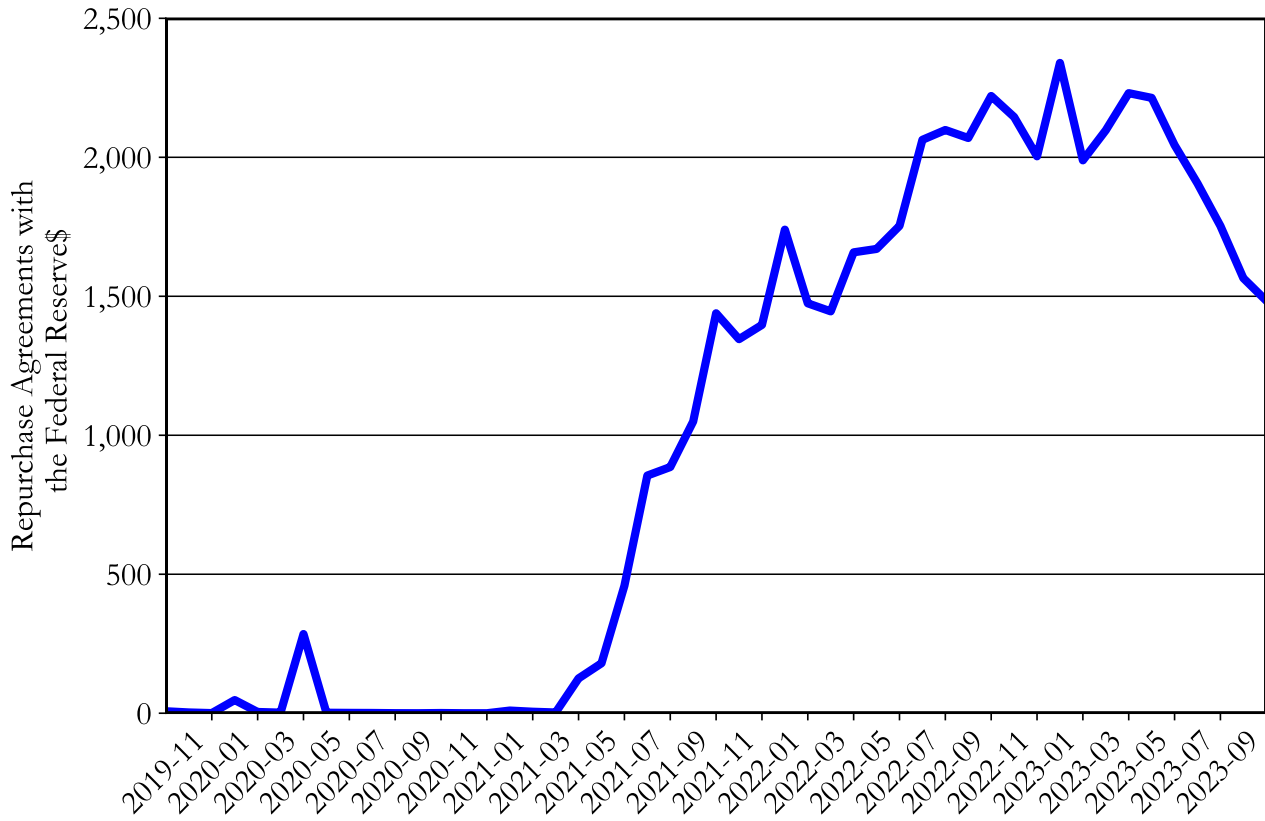


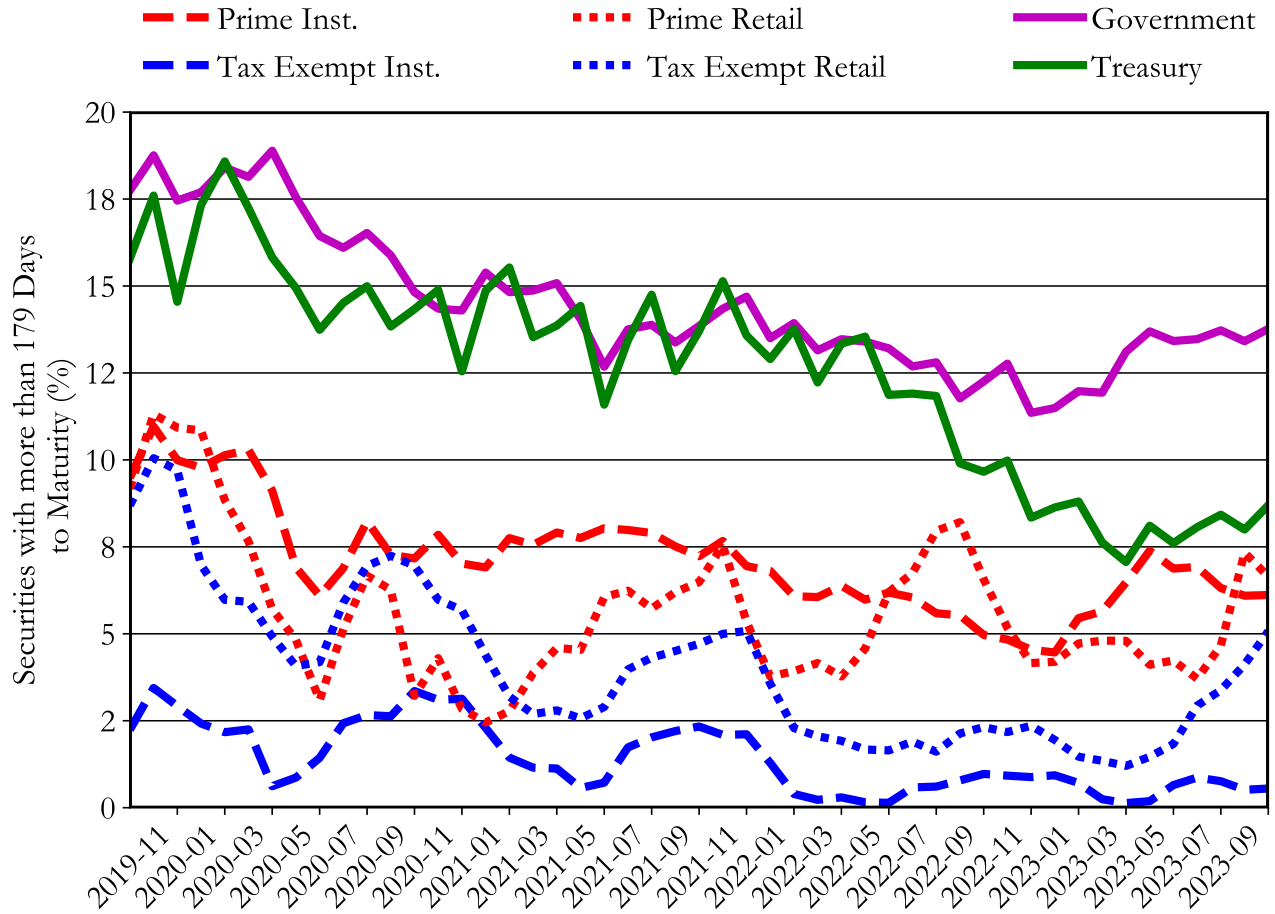
Figure 13: Money Market Fund Repurchase Agreements with the Federal Reserve (\$ Billions)

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
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
2022-02	42	22	12	49	138	49	312
2022-03	42	21	12	48	137	49	309
2022-04	42	21	12	48	137	49	309
2022-05	42	21	12	48	136	49	308
2022-06	42	21	12	48	135	49	307
2022-07	42	21	12	48	134	49	306
2022-08	42	20	12	48	133	49	304
2022-09	42	20	12	48	133	49	304
2022-10	42	20	12	44	133	49	300
2022-11	40	20	12	44	133	50	299
2022-12	40	20	12	44	132	50	298
2023-01	40	20	12	44	132	50	298
2023-02	40	20	12	39	132	50	293
2023-03	40	20	12	39	133	50	294
2023-04	40	20	12	39	133	50	294
2023-05	40	20	12	38	133	50	293
2023-06	40	20	12	38	133	50	293
2023-07	40	20	12	38	133	50	293
2023-08	40	20	12	38	133	50	293
2023-09	40	20	12	38	132	50	292

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

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury	Total
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
2022-02	626.7	197.6	16.2	76.6	2,913.6	1,229.8	5,060.5
2022-03	659.0	194.8	15.0	79.7	2,932.6	1,219.5	5,100.6
2022-04	651.0	191.0	14.8	85.4	2,870.0	1,225.0	5,037.2
2022-05	649.8	201.8	16.3	91.5	2,855.1	1,203.2	5,017.7
2022-06	640.7	219.3	16.7	94.8	2,843.7	1,229.0	5,044.2
2022-07	672.9	243.8	15.2	88.9	2,847.7	1,233.2	5,101.7
2022-08	684.9	275.2	18.3	92.9	2,817.7	1,216.1	5,105.1
2022-09	668.1	307.7	15.1	91.7	2,798.6	1,214.4	5,095.6
2022-10	673.5	339.1	16.4	102.2	2,775.3	1,224.9	5,131.4
2022-11	668.2	372.3	15.8	100.2	2,771.2	1,252.1	5,179.8
2022-12	629.7	421.3	15.0	104.0	2,776.9	1,287.7	5,234.6
2023-01	667.2	470.1	15.3	103.9	2,739.4	1,292.0	5,287.9
2023-02	660.4	512.2	15.3	104.5	2,748.4	1,299.1	5,339.9
2023-03	644.5	505.8	14.7	103.8	2,961.0	1,474.4	5,704.2
2023-04	670.8	515.6	13.4	99.7	2,977.9	1,476.8	5,754.2
2023-05	660.0	540.1	14.4	104.2	3,122.5	1,469.6	5,910.8
2023-06	651.0	560.1	15.5	106.8	3,104.0	1,493.0	5,930.4
2023-07	659.9	580.1	15.5	103.6	3,095.5	1,504.6	5,959.2
2023-08	651.4	607.2	15.5	107.1	3,160.2	1,532.1	6,073.5
2023-09	643.9	628.9	15.5	107.9	3,176.9	1,580.0	6,153.1

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

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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
2022-02	0.14	0.20	0.17	0.23	0.11	0.14
2022-03	0.36	0.42	0.46	0.50	0.33	0.34
2022-04	0.44	0.50	0.44	0.49	0.40	0.46
2022-05	0.88	0.96	0.76	0.82	0.83	0.81
2022-06	1.49	1.63	0.88	0.98	1.46	1.34
2022-07	1.86	2.08	1.25	1.15	1.88	1.82
2022-08	2.34	2.52	1.46	1.64	2.23	2.20
2022-09	2.97	3.19	2.21	2.15	2.91	2.81
2022-10	3.20	3.34	2.05	2.23	3.07	3.15
2022-11	3.97	4.11	1.57	1.90	3.77	3.78
2022-12	4.42	4.58	3.57	3.55	4.27	4.18
2023-01	4.50	4.60	1.55	1.84	4.36	4.38
2023-02	4.72	4.79	3.15	3.31	4.61	4.61
2023-03	4.93	5.01	4.05	4.00	4.87	4.74
2023-04	4.96	5.02	3.55	3.45	4.90	4.74
2023-05	5.18	5.25	3.54	3.42	5.15	5.09
2023-06	5.22	5.28	4.06	3.91	5.16	5.17
2023-07	5.35	5.43	3.99	3.72	5.32	5.31
2023-08	5.46	5.53	4.32	4.14	5.39	5.39
2023-09	5.48	5.55	4.27	4.00	5.40	5.40

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

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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
2022-02	0.10	0.03	0.08	0.03	0.02	0.01
2022-03	0.31	0.14	0.37	0.24	0.14	0.14
2022-04	0.40	0.21	0.34	0.24	0.19	0.25
2022-05	0.83	0.65	0.66	0.56	0.59	0.59
2022-06	1.44	1.33	0.78	0.73	1.22	1.12
2022-07	1.78	1.72	1.08	0.84	1.61	1.59
2022-08	2.29	2.23	1.36	1.38	2.00	1.99
2022-09	2.92	2.91	2.11	1.90	2.68	2.59
2022-10	3.15	3.07	1.94	1.98	2.83	2.94
2022-11	3.91	3.83	1.47	1.66	3.53	3.56
2022-12	4.35	4.31	3.46	3.30	4.03	3.97
2023-01	4.44	4.33	1.44	1.59	4.10	4.15
2023-02	4.65	4.53	3.04	3.06	4.34	4.39
2023-03	4.86	4.74	3.93	3.75	4.63	4.53
2023-04	4.89	4.75	3.43	3.20	4.66	4.52
2023-05	5.12	4.99	3.42	3.17	4.92	4.87
2023-06	5.16	5.01	3.94	3.67	4.93	4.95
2023-07	5.29	5.17	3.88	3.47	5.08	5.09
2023-08	5.40	5.26	4.21	3.89	5.15	5.17
2023-09	5.41	5.28	4.15	3.76	5.16	5.19

Table A5: Weighted Average Life (Days)

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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
2022-02	44.6	45.6	11.7	20.2	73.6	76.8
2022-03	44.8	42.6	11.9	19.8	74.7	80.7
2022-04	43.7	43.7	9.8	17.4	72.4	75.7
2022-05	43.0	48.1	7.6	16.1	71.2	79.1
2022-06	44.0	48.3	9.2	16.7	68.7	74.6
2022-07	43.5	48.6	9.6	16.9	68.3	70.9
2022-08	39.0	48.8	8.8	17.1	63.8	66.6
2022-09	37.9	51.0	10.0	17.9	63.0	63.6
2022-10	35.0	48.8	8.6	15.9	61.4	59.6
2022-11	40.5	47.1	9.2	16.8	61.5	59.8
2022-12	38.9	41.3	9.5	16.2	59.6	59.1
2023-01	37.8	39.4	10.4	15.8	60.5	56.7
2023-02	38.2	39.0	9.5	15.6	60.4	53.5
2023-03	39.9	38.3	10.0	16.3	65.8	47.9
2023-04	44.1	37.6	9.5	15.3	64.0	48.5
2023-05	44.9	38.3	10.3	16.8	66.0	56.2
2023-06	46.9	39.7	10.4	21.2	67.5	56.6
2023-07	44.2	38.9	9.5	20.8	67.6	55.2
2023-08	43.8	47.0	8.4	22.6	68.1	58.1
2023-09	43.5	46.4	9.3	25.5	71.4	59.7

Table A6: Weighted Average Maturity (Days)

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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
2022-02	23.4	27.3	11.2	19.1	26.6	33.4
2022-03	21.8	22.7	11.8	19.1	27.0	37.3
2022-04	20.6	19.2	9.7	16.5	26.0	35.1
2022-05	20.3	15.2	7.5	15.3	25.7	35.7
2022-06	20.5	15.4	9.0	16.2	24.6	33.7
2022-07	21.4	17.8	9.6	16.4	22.8	31.3
2022-08	16.8	14.1	8.5	16.1	18.3	26.7
2022-09	14.8	12.6	10.0	17.3	15.9	25.9
2022-10	11.8	9.3	8.3	15.1	12.6	23.0
2022-11	17.2	12.7	8.6	16.0	12.0	22.3
2022-12	17.3	14.5	9.2	15.9	10.9	22.9
2023-01	16.4	15.4	10.3	15.3	9.0	20.4
2023-02	17.8	17.8	9.3	14.6	10.5	18.8
2023-03	17.7	17.1	9.9	15.6	15.3	17.2
2023-04	19.8	16.3	9.4	14.7	18.4	14.6
2023-05	20.3	17.3	10.3	15.8	20.6	21.8
2023-06	23.0	21.6	9.9	20.3	24.4	23.1
2023-07	20.9	21.1	9.0	19.6	25.0	21.9
2023-08	22.1	25.3	8.4	21.8	24.8	23.4
2023-09	25.0	27.4	9.1	24.8	27.3	25.0

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

Month	Prime Institutional	Prime Retail	Government	Treasury
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
2022-02	53.9	29.1	80.1	97.9
2022-03	52.7	35.0	80.4	97.7
2022-04	52.1	33.0	80.1	97.2
2022-05	51.5	36.7	80.0	98.5
2022-06	52.3	39.8	81.6	98.6
2022-07	51.1	38.6	80.8	97.9
2022-08	52.7	42.1	81.1	98.6
2022-09	52.4	41.8	80.3	99.1
2022-10	54.0	39.8	78.1	98.6
2022-11	49.7	40.4	76.1	98.8
2022-12	52.4	47.7	76.2	98.7
2023-01	53.0	45.8	74.5	98.8
2023-02	53.8	47.8	74.4	98.8
2023-03	54.9	50.5	68.8	98.9
2023-04	51.7	46.2	68.8	97.7
2023-05	52.2	48.4	68.2	95.9
2023-06	51.4	45.2	71.0	97.8
2023-07	52.4	42.8	71.4	97.2
2023-08	53.1	43.3	71.2	97.4
2023-09	50.5	42.5	69.8	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
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
2022-02	66.6	44.7	88.3	80.1	89.9	99.5
2022-03	66.6	50.1	86.0	80.7	90.6	99.4
2022-04	69.5	50.8	88.1	80.7	89.9	98.6
2022-05	65.1	49.3	89.8	81.8	89.8	99.6
2022-06	65.9	52.3	92.2	84.1	90.0	99.6
2022-07	66.1	53.8	86.3	81.1	88.7	98.9
2022-08	66.0	53.3	93.2	83.8	89.6	99.6
2022-09	68.2	52.6	91.3	82.6	88.6	99.7
2022-10	70.3	53.8	92.2	84.3	87.8	99.2
2022-11	64.0	53.0	92.4	83.7	86.1	99.4
2022-12	66.3	56.8	91.6	83.5	86.6	99.3
2023-01	69.4	59.9	88.8	82.8	85.1	99.5
2023-02	68.2	60.2	91.6	84.4	85.5	99.3
2023-03	67.9	61.5	77.5	56.4	79.4	99.6
2023-04	67.2	63.7	89.2	81.8	81.2	98.5
2023-05	65.4	63.3	90.6	82.6	81.0	99.0
2023-06	67.5	61.4	91.2	81.7	82.0	99.2
2023-07	67.2	62.2	91.5	81.6	83.8	99.0
2023-08	66.6	60.9	92.6	81.6	83.0	99.4
2023-09	66.7	60.1	93.9	80.8	82.2	99.0

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

Month	US	Canada	Japan	France	Netherlands	UK	Germany	Aust/NZ	Switzerland
2019-09	132.8	158.4	105.1	75.2	37.4	38.8	56.0	44.7	21.4
2019-10	124.6	148.6	113.4	85.0	47.2	54.5	52.8	50.0	23.1
2019-11	108.2	160.3	111.6	93.3	42.6	49.3	51.3	52.0	31.2
2019-12	106.9	168.8	117.3	76.7	34.0	35.8	35.8	54.6	28.1
2020-01	119.1	149.6	115.7	108.2	43.1	44.7	54.5	54.8	32.9
2020-02	113.1	164.1	107.3	101.1	44.6	50.1	56.1	46.5	26.6
2020-03	80.0	139.3	87.0	71.1	36.4	40.6	43.7	41.2	20.0
2020-04	87.7	132.5	97.2	88.4	37.2	45.6	40.3	32.8	20.1
2020-05	78.9	135.6	89.7	93.8	37.0	45.6	41.5	31.1	18.9
2020-06	79.7	140.8	95.8	84.8	30.2	45.3	35.8	26.6	18.9
2020-07	72.9	121.9	98.7	87.5	33.9	43.3	45.4	22.6	17.3
2020-08	72.0	119.0	94.9	86.0	31.0	42.4	45.4	21.7	18.3
2020-09	71.9	102.0	90.8	75.6	37.2	43.1	34.4	19.6	18.5
2020-10	63.9	93.7	86.3	82.3	30.0	35.2	38.9	18.6	21.8
2020-11	71.3	107.3	81.8	87.5	32.0	30.0	36.7	22.4	18.2
2020-12	81.1	130.2	82.0	67.0	12.9	26.1	23.8	25.8	17.2
2021-01	70.5	117.2	71.3	85.8	37.8	30.6	42.0	24.2	16.7
2021-02	67.2	112.4	76.2	84.1	38.0	40.0	44.7	26.4	16.5
2021-03	63.6	109.9	69.2	77.8	40.2	31.4	36.0	28.9	17.3
2021-04	55.1	101.5	70.7	81.9	35.2	37.3	39.0	26.1	16.3
2021-05	54.9	95.4	73.8	88.4	31.5	35.9	37.9	24.7	14.4
2021-06	55.0	97.7	65.5	66.0	29.5	29.9	28.4	24.6	11.2
2021-07	50.9	91.7	71.2	72.1	30.3	29.8	38.0	24.3	10.8
2021-08	48.1	92.4	66.7	73.6	30.9	28.8	38.3	25.3	9.1
2021-09	45.1	96.9	66.7	65.4	36.2	28.1	32.4	26.0	7.6
2021-10	47.1	94.0	71.6	80.6	33.5	27.0	36.4	26.9	8.0
2021-11	49.2	106.7	69.3	71.7	28.6	25.8	34.0	29.9	10.0
2021-12	45.9	113.4	71.3	49.6	12.9	19.4	15.1	32.6	12.1
2022-01	49.6	96.4	64.6	70.0	25.9	28.4	33.8	27.7	11.5
2022-02	41.7	92.9	60.1	68.0	30.3	29.3	35.8	27.8	11.6
2022-03	43.2	94.4	61.1	56.2	34.4	30.6	27.6	29.4	11.9
2022-04	40.7	83.7	59.3	64.2	33.1	31.0	31.4	30.5	12.3
2022-05	46.7	83.7	63.3	63.1	35.5	30.1	31.4	31.5	10.8
2022-06	50.3	84.8	71.8	51.0	22.5	29.6	19.1	30.9	9.3
2022-07	55.6	85.6	71.4	61.0	32.5	24.7	22.2	28.4	8.0
2022-08	55.0	89.2	79.2	59.2	30.4	30.0	26.0	28.5	7.3
2022-09	64.7	93.1	81.4	49.1	34.5	25.7	27.7	29.8	7.2
2022-10	67.5	97.8	93.2	59.1	37.6	28.8	25.1	34.1	7.4
2022-11	70.9	107.8	100.1	52.2	38.2	34.4	28.4	35.1	8.6
2022-12	81.5	123.3	91.1	52.3	15.3	27.7	13.7	36.1	8.3
2023-01	89.0	115.7	98.8	71.9	47.5	39.8	37.0	36.1	7.4
2023-02	92.6	114.0	104.2	72.4	41.0	35.2	38.7	35.8	5.7
2023-03	98.9	110.6	87.5	63.2	40.7	33.1	21.7	34.0	5.8
2023-04	97.7	113.9	94.3	81.6	41.6	34.6	36.0	26.3	5.6
2023-05	109.5	115.7	91.1	91.9	45.3	40.4	40.5	23.0	5.4
2023-06	117.0	130.4	95.6	82.1	41.6	41.4	25.8	25.6	7.1
2023-07	123.2	124.0	105.5	95.2	47.1	42.4	36.6	25.8	8.1
2023-08	137.3	131.0	117.2	94.0	42.9	41.4	36.9	23.5	9.5
2023-09	146.3	136.5	119.3	85.5	42.8	38.4	36.7	26.2	9.3

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

Month	Americas	Eurozone	Asia-Pacific	Europe (non-Euro)
2019-09	291.8	178.4	175.8	109.3
2019-10	273.7	197.1	189.9	129.8
2019-11	269.0	199.2	188.0	135.7
2019-12	276.0	156.3	196.4	105.2
2020-01	269.1	223.0	194.2	137.9
2020-02	277.7	218.9	174.1	133.6
2020-03	219.6	162.1	144.1	108.2
2020-04	220.8	179.4	144.0	111.9
2020-05	215.0	182.7	137.2	104.8
2020-06	221.2	156.9	141.6	105.2
2020-07	195.4	175.1	138.9	99.5
2020-08	191.7	171.0	130.8	105.1
2020-09	174.5	153.1	123.2	98.4
2020-10	158.1	159.5	117.2	90.7
2020-11	179.0	165.1	115.7	85.1
2020-12	211.7	108.3	119.1	66.7
2021-01	188.1	178.4	108.4	107.1
2021-02	179.9	181.4	114.2	115.9
2021-03	173.8	166.3	113.6	98.8
2021-04	156.7	174.8	110.8	112.2
2021-05	150.4	176.6	113.5	106.6
2021-06	152.8	130.4	104.2	76.1
2021-07	142.7	158.3	109.4	88.6
2021-08	140.5	162.1	105.1	87.8
2021-09	142.0	143.0	106.3	74.5
2021-10	141.2	168.9	116.6	78.6
2021-11	156.0	151.2	117.4	80.2
2021-12	159.3	82.2	121.0	51.0
2022-01	146.0	147.5	111.6	94.0
2022-02	134.6	153.0	103.5	97.8
2022-03	137.6	125.7	105.6	72.0
2022-04	124.4	142.4	104.1	93.9
2022-05	130.4	143.6	110.9	86.9
2022-06	135.1	103.3	121.0	73.6
2022-07	141.2	130.5	119.4	78.5
2022-08	144.2	133.0	129.0	85.5
2022-09	157.9	121.5	130.4	73.3
2022-10	165.3	138.7	149.0	84.2
2022-11	178.7	135.4	154.2	98.8
2022-12	204.8	90.2	144.0	67.9
2023-01	204.7	177.8	154.0	102.8
2023-02	206.5	170.6	164.8	98.6
2023-03	209.5	135.7	142.8	80.0
2023-04	211.6	177.6	142.1	91.5
2023-05	225.2	200.4	140.6	101.0
2023-06	247.4	162.9	140.0	98.6
2023-07	247.3	201.8	154.1	106.6
2023-08	268.3	195.4	164.5	110.3
2023-09	282.8	177.5	169.3	96.2

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	
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
2022-02	273.5	229.4	158.9	124.4	31.9	818.1
2022-03	366.1	176.2	154.2	121.6	32.5	850.6
2022-04	317.1	211.6	151.5	123.4	31.2	834.8
2022-05	333.6	210.7	157.5	120.3	30.2	852.3
2022-06	384.7	188.6	149.3	109.0	27.6	859.2
2022-07	402.0	210.7	154.1	119.9	29.7	916.4
2022-08	414.9	221.9	161.4	121.7	36.4	956.3
2022-09	447.3	211.3	159.0	115.9	37.4	970.9
2022-10	434.8	247.6	168.6	122.4	40.8	1,014.2
2022-11	443.0	251.8	178.7	119.7	41.0	1,034.2
2022-12	527.9	191.4	170.9	109.8	43.5	1,043.5
2023-01	479.8	283.2	196.2	118.2	47.7	1,125.1
2023-02	513.7	291.5	185.0	123.5	48.7	1,162.4
2023-03	584.8	229.0	159.8	118.4	45.1	1,137.1
2023-04	557.4	281.3	164.4	126.4	44.8	1,174.3
2023-05	544.0	297.3	170.2	129.9	47.6	1,189.0
2023-06	579.8	269.7	164.2	132.8	54.0	1,200.5
2023-07	545.1	306.5	179.6	138.0	60.1	1,229.3
2023-08	545.2	326.6	183.9	138.2	58.6	1,252.5
2023-09	564.5	303.7	187.8	143.0	59.9	1,258.9

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

Month	US	Canada	France	UK	Germany	Japan	Other
2019-09	237.3	167.0	196.7	88.5	22.2	136.4	36.6
2019-10	183.7	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	117.1	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
2022-02	128.2	120.6	142.2	61.9	11.4	124.4	29.1
2022-03	108.6	109.1	124.8	38.9	7.8	116.4	26.8
2022-04	115.1	98.5	130.6	55.4	9.0	114.3	23.5
2022-05	114.0	88.6	108.3	46.5	10.0	106.3	23.8
2022-06	100.5	73.6	73.6	24.8	10.4	79.3	19.4
2022-07	93.3	83.9	92.9	33.4	9.8	78.6	21.4
2022-08	106.5	90.9	98.6	43.0	11.3	83.5	25.5
2022-09	103.4	75.3	55.7	26.6	10.1	74.0	23.4
2022-10	108.9	83.9	70.3	43.9	10.2	79.3	22.2
2022-11	128.8	94.2	67.2	59.2	8.4	88.8	25.2
2022-12	107.2	103.2	49.8	39.5	10.8	77.8	20.7
2023-01	185.4	100.1	87.5	65.7	12.8	83.9	25.1
2023-02	193.3	101.4	97.0	42.5	13.0	81.2	25.2
2023-03	244.0	112.2	83.0	44.2	11.5	89.5	35.6
2023-04	247.2	106.1	114.0	70.3	11.7	93.4	35.1
2023-05	306.0	142.6	131.7	93.3	18.4	100.6	37.1
2023-06	292.6	145.1	119.5	81.6	19.7	111.2	42.7
2023-07	288.4	152.4	147.0	102.0	23.4	108.4	40.3
2023-08	292.2	160.4	167.3	112.5	25.9	111.5	41.8
2023-09	320.3	177.3	143.5	76.6	20.0	124.7	41.3

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

Month	Total
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	855.1
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
2022-02	1,445.7
2022-03	1,658.1
2022-04	1,670.3
2022-05	1,753.2
2022-06	2,062.9
2022-07	2,098.2
2022-08	2,069.4
2022-09	2,220.6
2022-10	2,145.0
2022-11	2,003.5
2022-12	2,339.6
2023-01	1,989.0
2023-02	2,097.3
2023-03	2,230.8
2023-04	2,213.9
2023-05	2,044.0
2023-06	1,906.0
2023-07	1,753.1
2023-08	1,565.2
2023-09	1,484.0

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

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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
2022-02	6.1	4.2	0.2	2.0	13.2	12.2
2022-03	6.4	3.8	0.3	1.9	13.5	13.3
2022-04	6.0	4.6	0.2	1.7	13.4	13.5
2022-05	6.2	6.2	0.1	1.6	13.2	11.9
2022-06	6.0	6.8	0.6	1.9	12.7	11.9
2022-07	5.6	8.0	0.6	1.6	12.8	11.8
2022-08	5.5	8.2	0.8	2.1	11.8	9.9
2022-09	5.0	6.6	1.0	2.3	12.3	9.7
2022-10	4.8	5.2	0.9	2.2	12.8	10.0
2022-11	4.5	4.2	0.9	2.4	11.4	8.3
2022-12	4.5	4.2	0.9	2.0	11.5	8.6
2023-01	5.4	4.7	0.7	1.5	12.0	8.8
2023-02	5.6	4.8	0.2	1.4	11.9	7.6
2023-03	6.5	4.8	0.1	1.2	13.1	7.1
2023-04	7.4	4.1	0.2	1.5	13.7	8.1
2023-05	6.9	4.2	0.6	1.8	13.4	7.6
2023-06	6.9	3.7	0.9	2.9	13.5	8.1
2023-07	6.3	4.7	0.8	3.4	13.7	8.4
2023-08	6.1	7.3	0.5	4.1	13.4	8.0
2023-09	6.1	6.6	0.6	5.1	13.8	8.7

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 here .
<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. ² <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. 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.

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

³*Id.*