



Division of Investment Management  
Analytics Office

## Money Market Fund Statistics

Form N-MFP Data, period ending June 2024

Filings Received through August 7, 2024

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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 August 7, 2024. 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 Reporting<sup>1</sup>**

This table excludes feeder funds and relies upon fund classifications reported (Form N-MFP Item A.10 and A.21). See [Figure 1](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Subtotal	55	↓2	57
	Institutional Public	25	↓2	27
	Institutional Nonpublic	8	-	8
	Retail	22	-	22
Tax Exempt	Subtotal	44	↓1	45
	Institutional	7	↓1	8
	Retail	37	-	37
Government & Treasury	Subtotal	190	↑3	187
	Government	129	↓6	135
	Treasury	61	↑9	52
<b>Total</b>	<b>Total</b>	289	-	289

<sup>1</sup>With revisions to Form N-MFP effective June 11, 2024, funds must now report if they typically invest at least 80% of the value of their assets in U.S. Treasury obligations or repurchase agreements collateralized by U.S. Treasury obligations (Item A.10.b.) and if the fund is established as a cash management vehicle for affiliated funds or other accounts managed by related entities or their affiliates not available to other investors (Item A.21). As a result, classifications of “Treasury” and Prime Institutional “Public” and “Nonpublic” funds may not be directly comparable to prior months. Please see the adopted amendments to certain rules that govern money market funds under the Investment Company Act of 1940 [here](#) for more information.

**Table 2: Money Market Fund Net Assets (\$ Billions)<sup>2</sup>**

This table excludes feeder funds (Form N-MFP Item A.10, A.16, and A.21). See [Figure 2](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Subtotal	1,199.8	↓204.6	1,404.4
	Institutional Public	242.5	↓75.4	317.9
	Institutional Nonpublic	181.9	↓138.6	320.5
	Retail	775.4	↑9.4	766.0
Tax Exempt	Subtotal	132.5	↓3.3	135.8
	Institutional	11.3	↓3.5	14.8
	Retail	121.2	↑0.2	121.0
Government & Treasury	Subtotal	5,217.9	↑229.2	4,988.7
	Government	3,438.1	↑167.1	3,271.0
	Treasury	1,779.8	↑62.1	1,717.7
<b>Total</b>	<b>Total</b>	6,550.2	↑21.3	6,528.9

<sup>2</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)<sup>3</sup>**

Relies on Form N-MFP, Item A.10, A.16, and A.19. See [Figure 3](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	5.47	↑0.03	5.44
	Retail	5.48	↓0.01	5.49
Tax Exempt	Institutional	4.17	↑0.67	3.50
	Retail	3.99	↑0.48	3.51
Government & Treasury	Government	5.38	-	5.38
	Treasury	5.36	↓0.01	5.37

**Table 4: Asset-Weighted Seven-Day Net Yield  
(Percent)<sup>4</sup>**

Relies on Form N-MFP, Item A.10, B.4, and B.8. See [Figure 4](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	5.36	↓0.01	5.37
	Retail	5.21	↓0.01	5.22
Tax Exempt	Institutional	4.03	↑0.65	3.38
	Retail	3.75	↑0.48	3.27
Government & Treasury	Government	5.16	↑0.01	5.15
	Treasury	5.16	-	5.16

<sup>3</sup>With revisions to Form N-MFP effective June 11, 2024, filers report gross and net yields on a daily rather than monthly frequency. For new monthly submissions made by filers after June 11, 2024, gross and net yields from the last business day of the given reporting month are utilized in the calculation of asset-weighted gross and net yields.

**Table 5: Weighted Average Life  
(Days)<sup>5</sup>**

This table excludes feeder funds and relies on Form N-MFP, Item A.10 and A.12. See [Figure 5](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	41.4	↓6.2	47.6
	Retail	48.1	↓1.7	49.8
Tax Exempt	Institutional	6.4	↓0.6	7.0
	Retail	30.8	↑5.4	25.4
Government & Treasury	Government	82.9	↓1.9	84.8
	Treasury	80.1	↓0.8	80.9

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10 and A.11. See [Figure 6](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	24.9	↓3.7	28.6
	Retail	29.5	↓2.3	31.8
Tax Exempt	Institutional	6.4	↓0.6	7.0
	Retail	30.1	↑5.5	24.6
Government & Treasury	Government	33.6	↓1.2	34.8
	Treasury	38.9	↓2.5	41.4

**Table 7: Ratio of Daily Liquid Assets to Total  
Assets (Percent)**

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, C.12, and C.18. See [Figure 7](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	55.0	↓8.4	63.4
	Retail	45.3	↓0.9	46.2
Government & Treasury	Government	66.6	↑0.7	65.9
	Treasury	92.8	↓1.2	94.0

<sup>5</sup>With revisions to Form N-MFP effective June 11, 2024, all filers are now required to calculate WAM and WAL based on the percentage of each security's market value in the portfolio, whereas previously some filers were calculating WAM and WAL based on the amortized cost of each portfolio security. As a result, historical aggregate WAM and WAL calculations may not be directly comparable.

## Table 8: Ratio of Weekly Liquid Assets to Total Assets (Percent)

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, C.12, and C.18. See [Figure 8](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	69.0	↓6.7	75.7
	Retail	61.0	↓1.3	62.3
Tax Exempt	Institutional	96.3	↑1.1	95.2
	Retail	74.9	↓0.2	75.1
Government & Treasury	Government	78.5	↓1.8	80.3
	Treasury	98.4	↓0.9	99.3

### Table 9: Prime Holdings of Bank-Related Securities by Country (\$ Billions)

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18. See [Figure 9](#) for more details.

Country	2024-06	Change	2024-05
US	178.8	↓1.4	180.2
Canada	161.1	↓4.6	165.7
Japan	116.6	↓7.9	124.5
France	88.2	↓22.0	110.2
UK	46.8	↓5.3	52.1
Netherlands	37.5	↓3.3	40.8
Aust/NZ	33.6	↑5.9	27.7
Germany	29.3	↓0.4	29.7
Switzerland	8.0	↓0.1	8.1

### Table 10: Prime Holdings of Bank-Related Securities by Region (\$ Billions)

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18. See [Figure 10](#) for more details.

Country	2024-06	Change	2024-05
Americas	339.9	↓5.9	345.8
Asia-Pacific	182.4	↑0.4	182.0
Eurozone	170.5	↓32.3	202.8
Europe (non-Euro)	105.2	↓37.1	142.3

### Table 11: Prime Money Market Fund Aggregate Product Exposures (\$ Billions)

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, and C.18. See [Figure 11](#) for more details.

Asset Type	2024-06	Change	2024-05
Gov. and Treas.	477.4	↓151.2	628.6
CDs and Time Deposits	309.8	↓61.6	371.4
Financial Co. CP	178.7	↓1.2	179.9
Non-Financial Co. CP and Other	140.9	↑0.7	140.2
Asset-Backed	73.4	↑2.5	70.9
<b>Total</b>	<b>1,180.2</b>	<b>↓210.8</b>	<b>1,391.0</b>

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18. See [Figure 12](#) for more details.

Month	2024-06	Change	2024-05
US	477.0	↓30.4	507.4
Canada	208.1	↑7.3	200.8
France	183.4	↓16.9	200.3
UK	101.0	↓40.6	141.6
Germany	12.5	↓12.7	25.2
Japan	148.7	↑9.1	139.6
Other	44.3	↓0.9	45.2
<b>Total</b>	<b>1,175.0</b>	<b>↓85.1</b>	<b>1,260.1</b>

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18. See [Figure 13](#) for more details.

	2024-06	Change	2024-05
<b>Total</b>	<b>618.2</b>	<b>↑202.4</b>	<b>415.8</b>

**Table 14: Securities with more than 179 Days to Maturity (Percent of Aggregate Portfolio Holdings)**

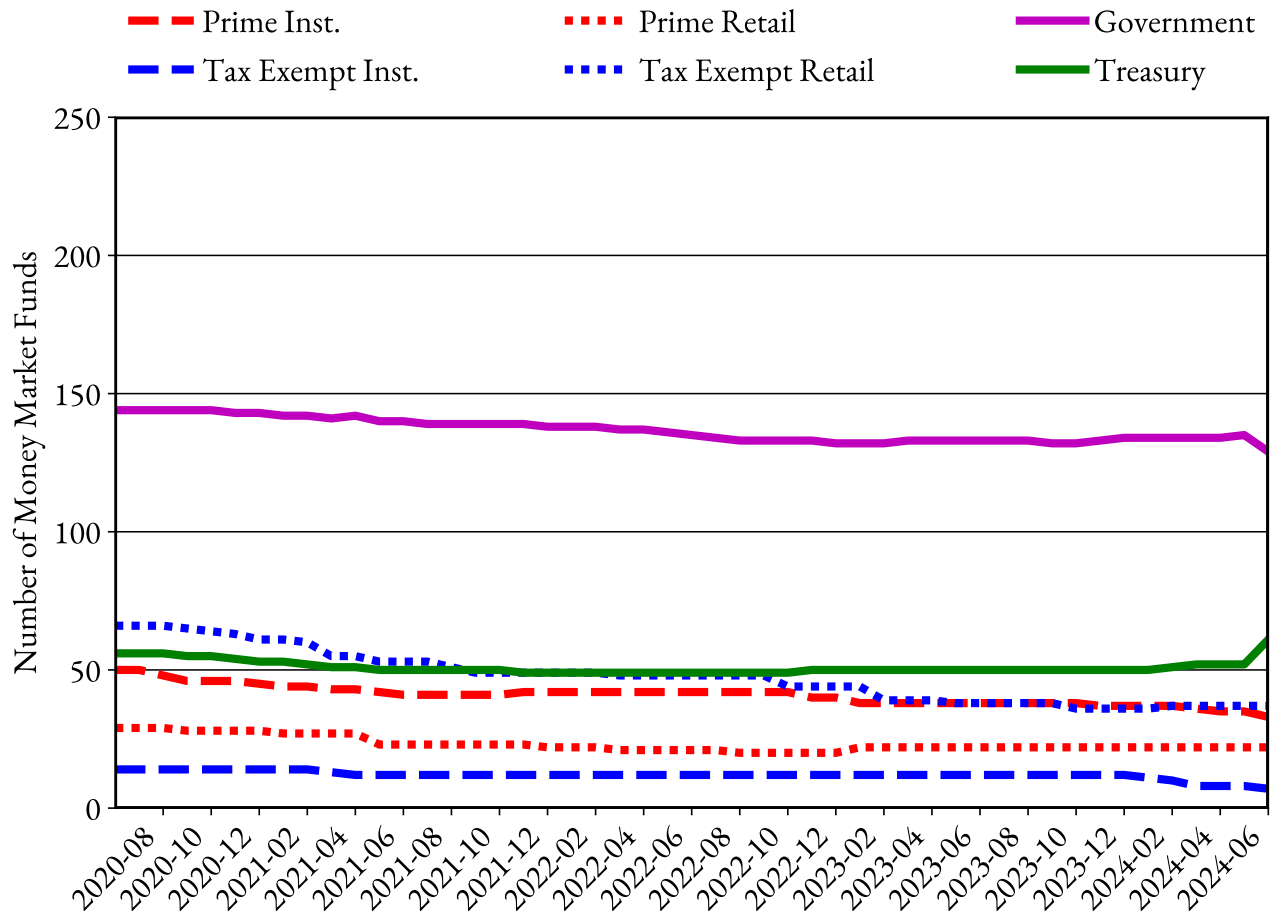
This table excludes feeder funds and relies on Form N-MFP, Item C.12. and C.18 See [Figure 14](#) for more details.

Category	Fund Type	2024-06	Change	2024-05
Prime	Institutional	7.0	↑1.3	5.7
	Retail	7.1	↑0.1	7.0
Tax Exempt	Institutional	-	↓0.2	0.2
	Retail	4.8	↑1.4	3.4
Government & Treasury	Government	14.1	↓1.4	15.5
	Treasury	11.9	↓0.4	12.3



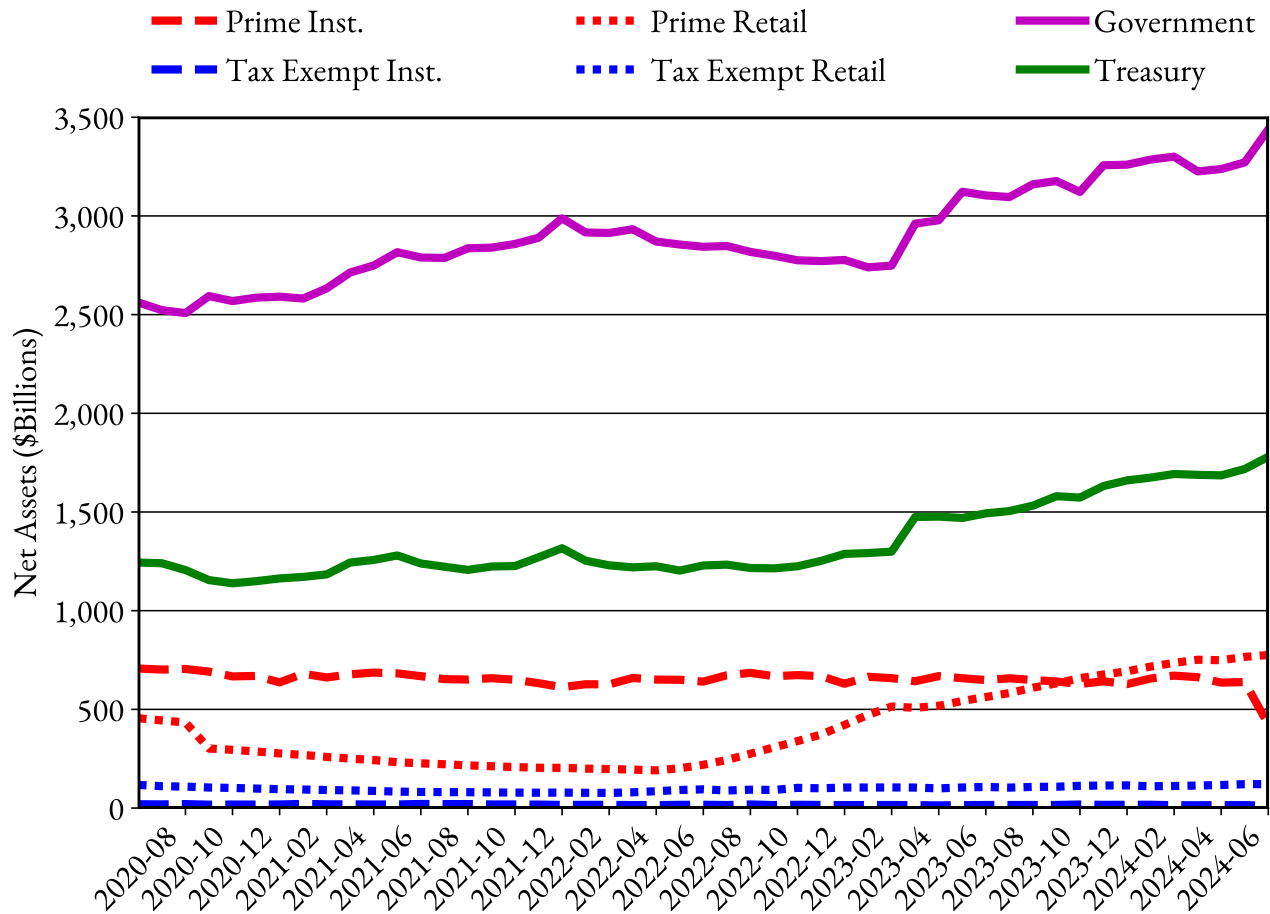
**Figure 1: Number of Money Market Funds**

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



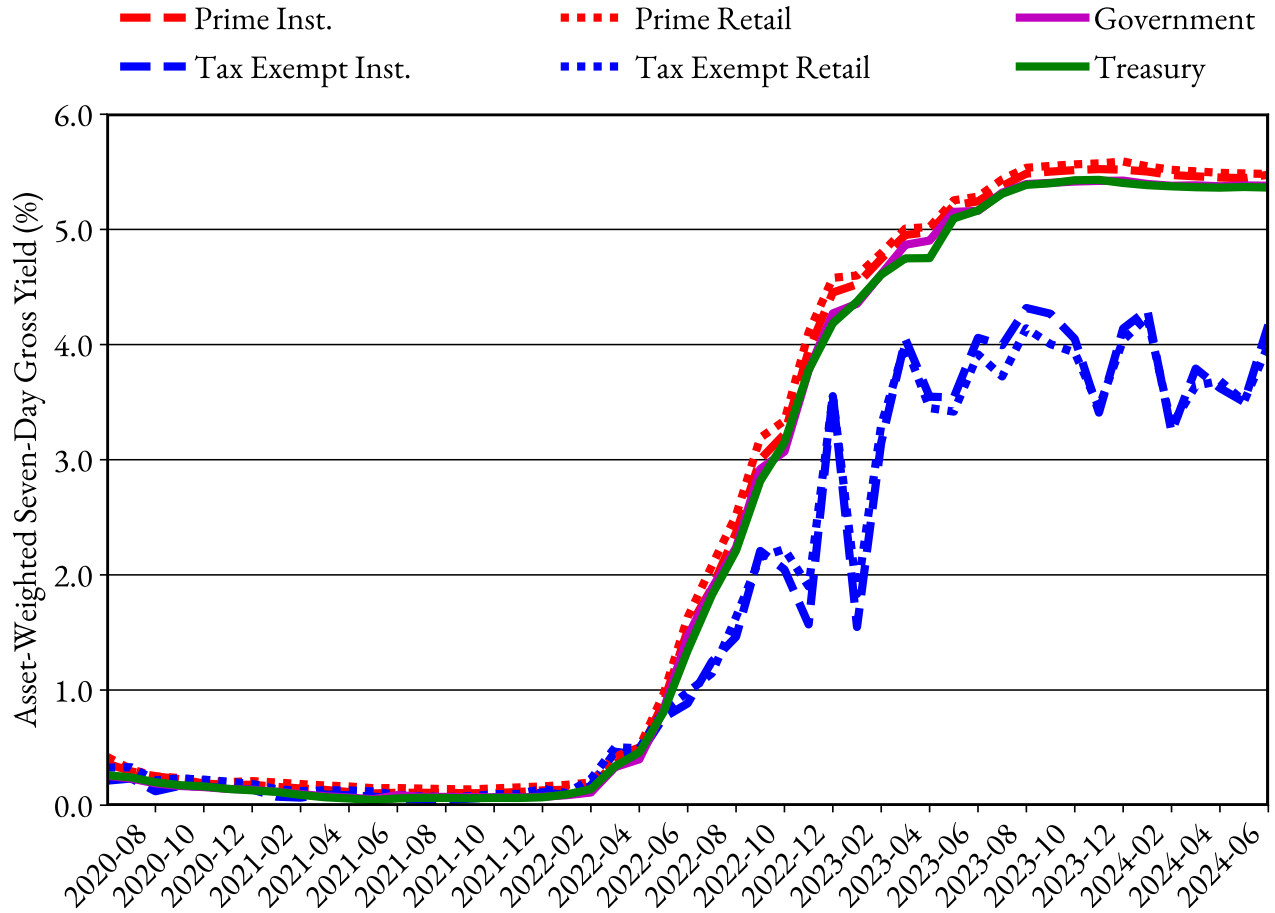
**Figure 2: Money Market Fund Net Assets (\$ Billions)**

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



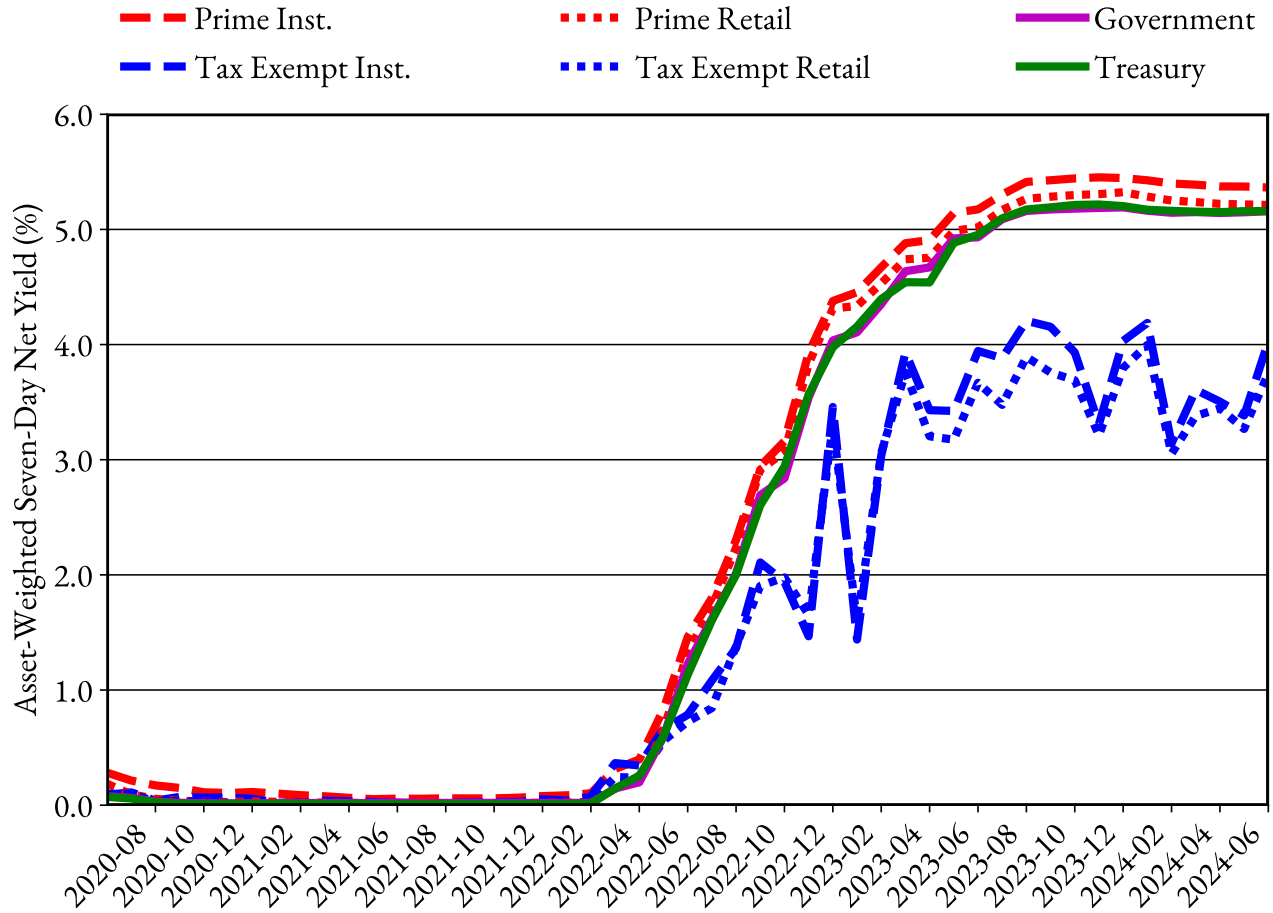
**Figure 3: Weighted 7-Day Gross Yields**

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



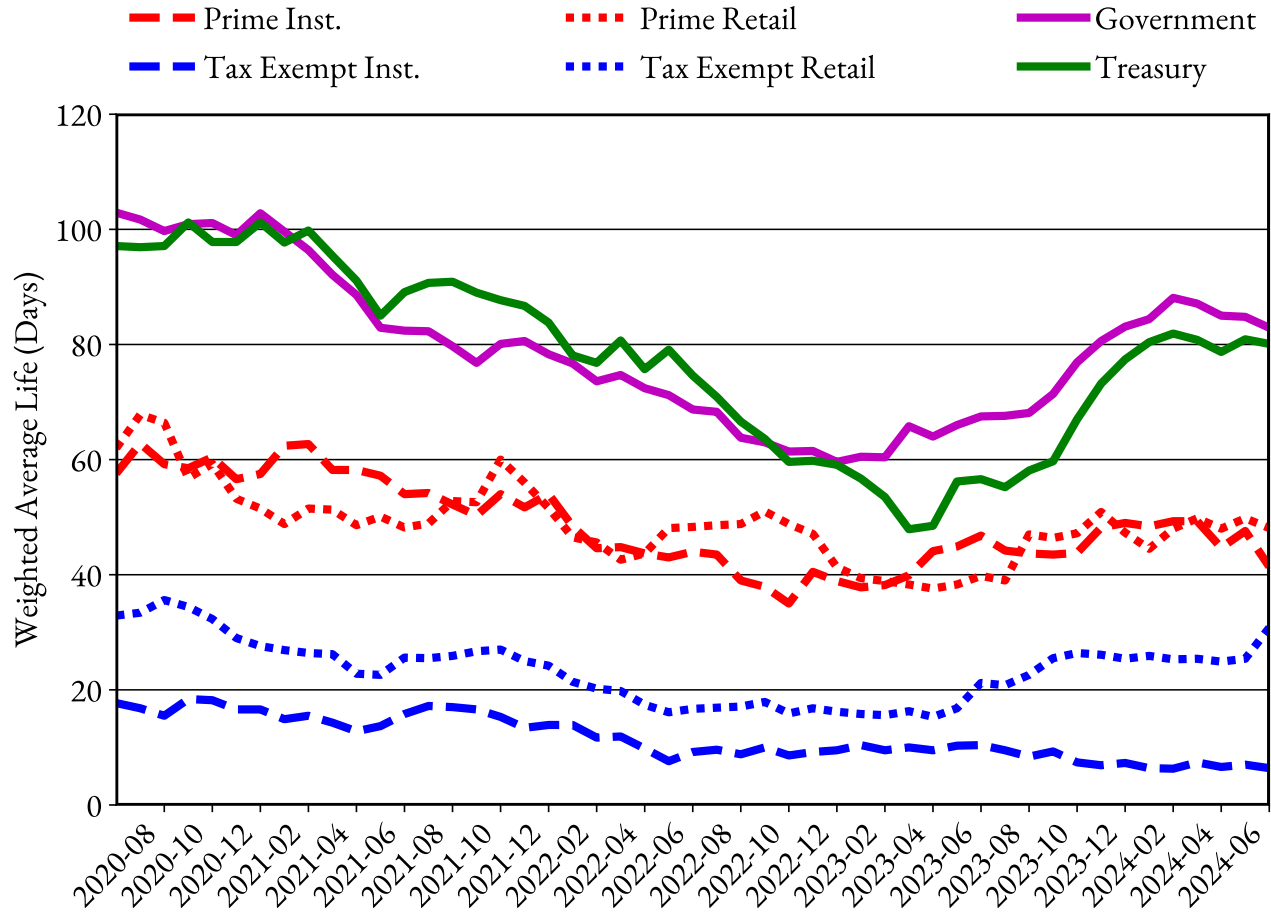
**Figure 4: Weighted 7-Day Net Yields**

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



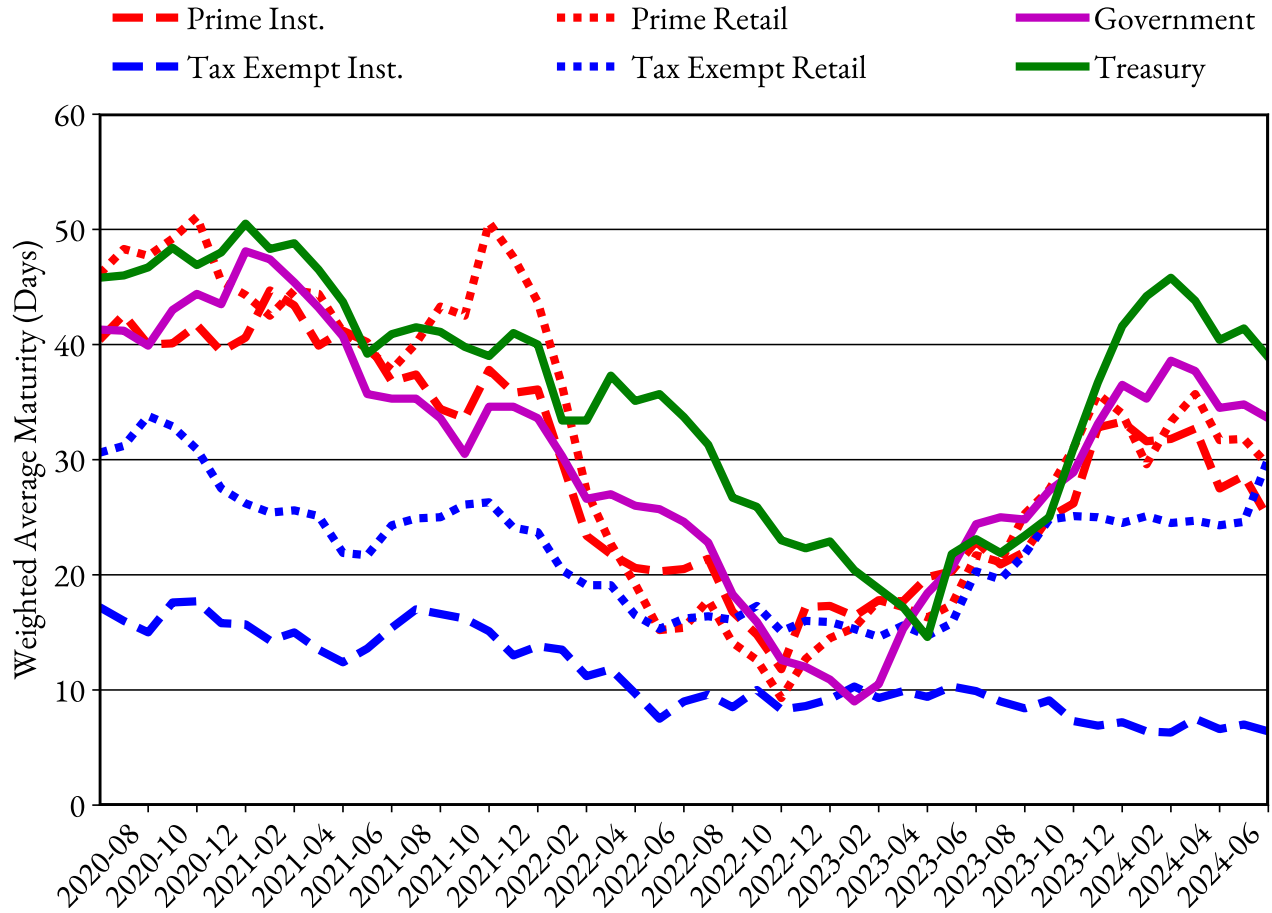
**Figure 5: Weighted Average Life (Days)**

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



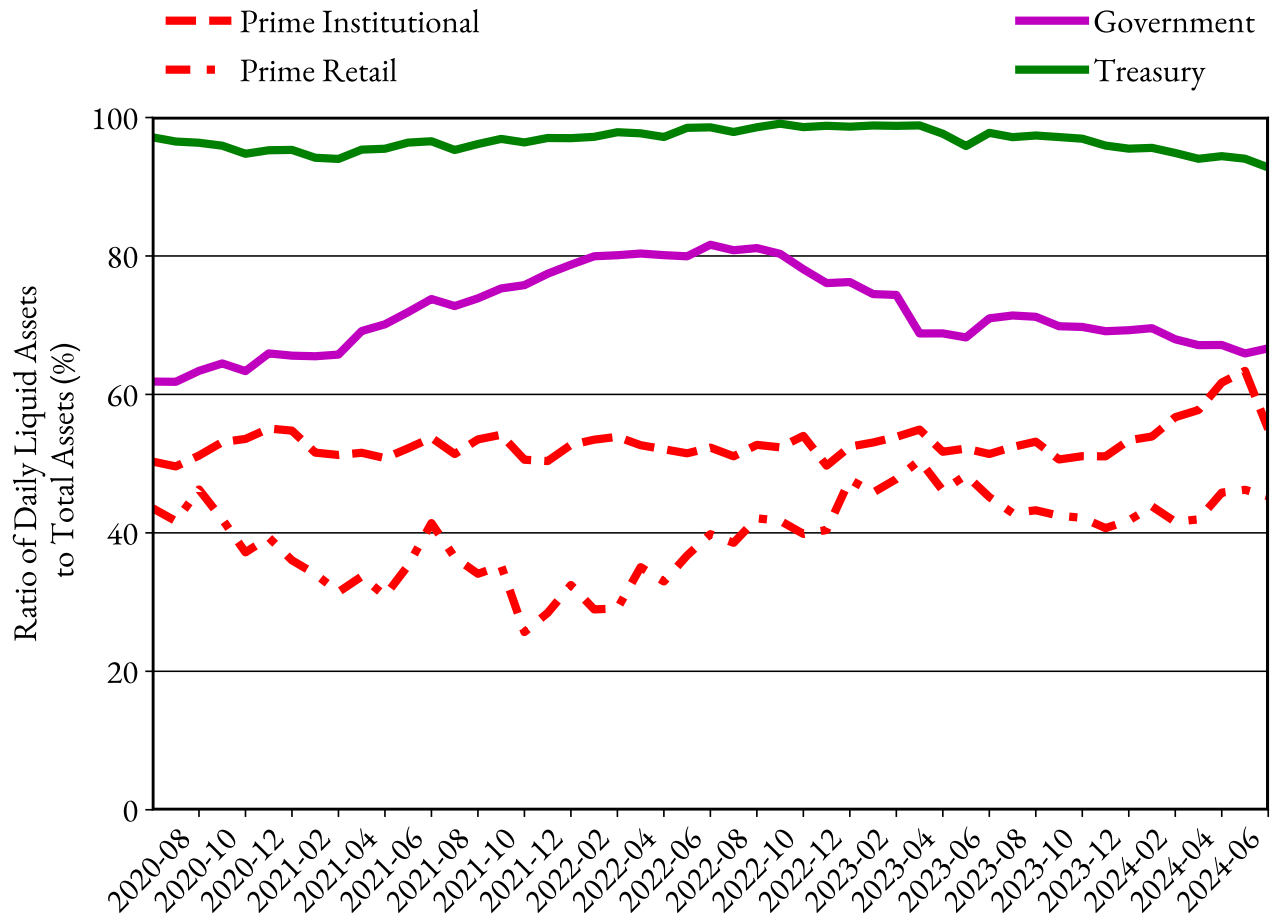
**Figure 6: Weighted Average Maturity (Days)**

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



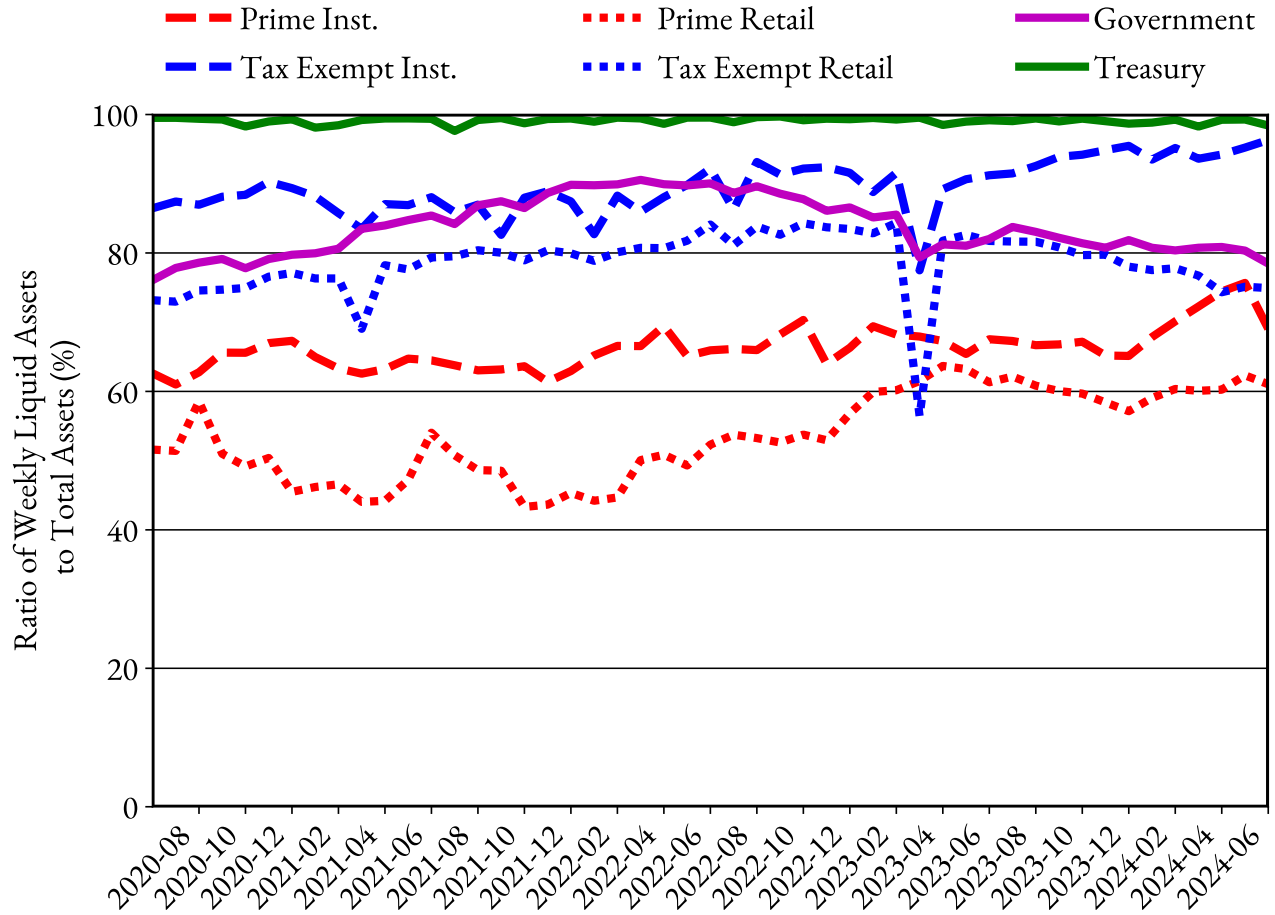
**Figure 7: Daily Liquid Assets to Total Assets (Percent)**

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



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

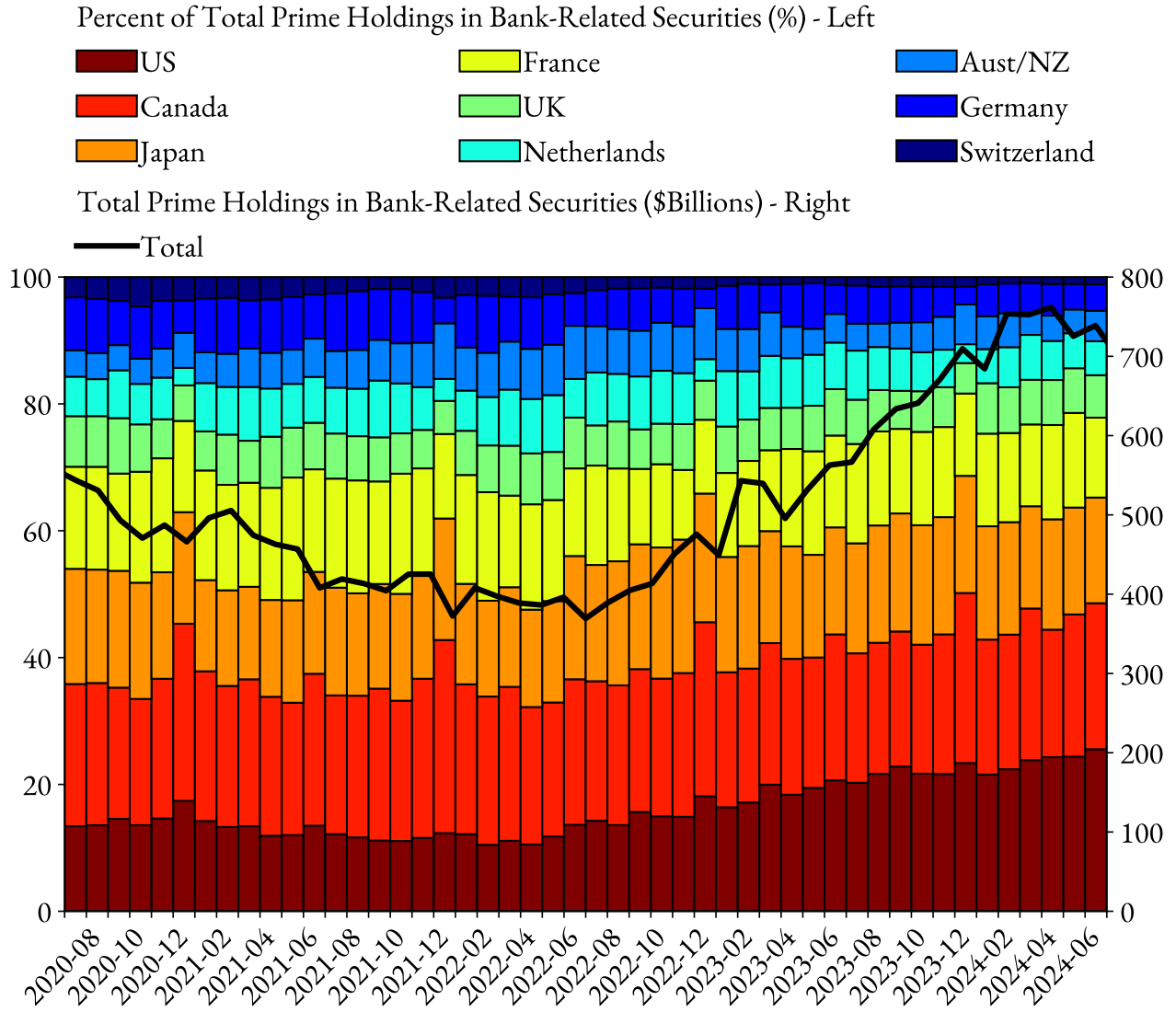
See [Table A8](#) for more details.





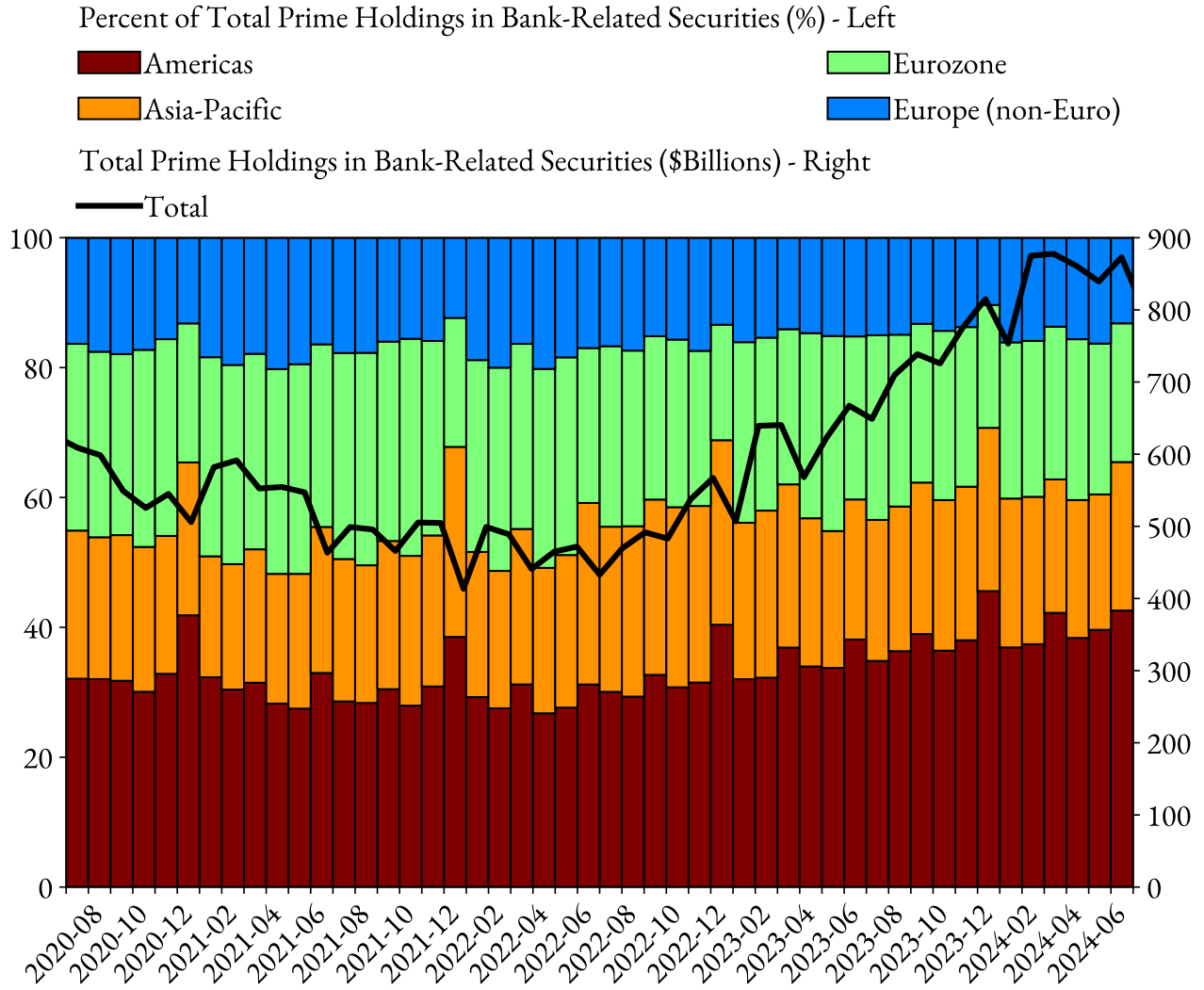
## Figure 9: Prime Holdings of Bank-Related Securities by Country

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



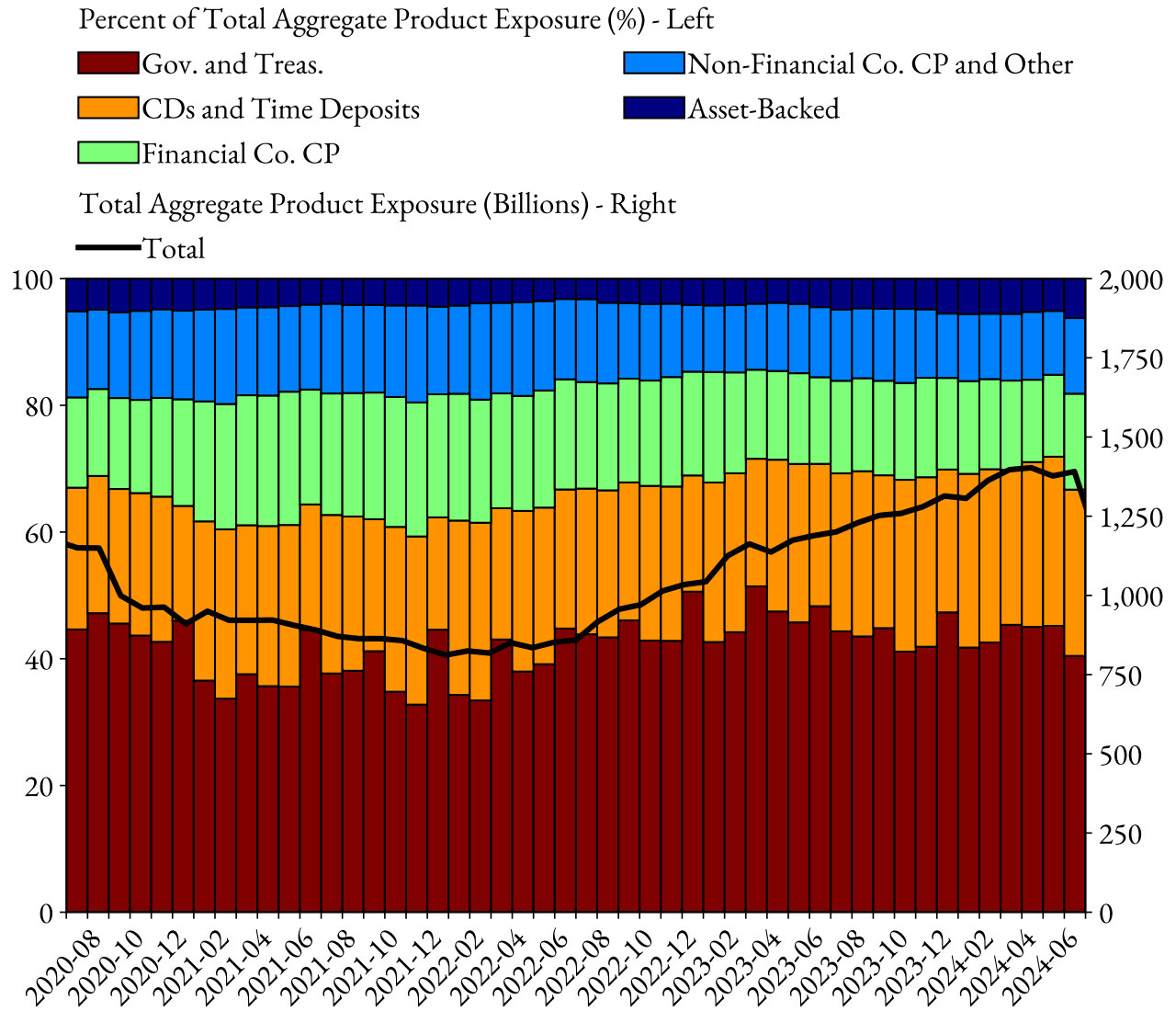
**Figure 10: Prime Holdings of Bank-Related Securities  
by Region**

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



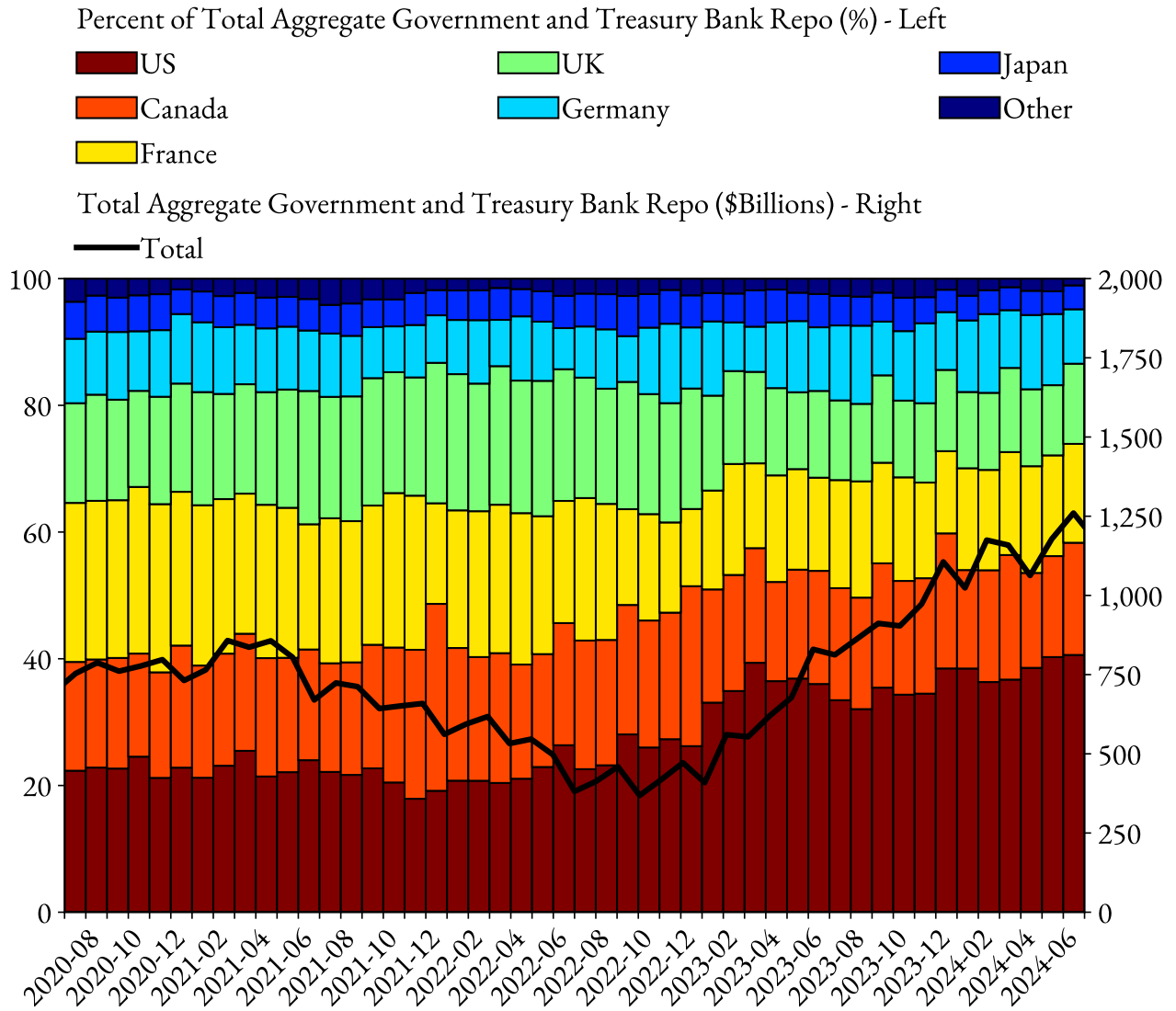
## Figure 11: Prime Money Market Fund Aggregate Product Exposures

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



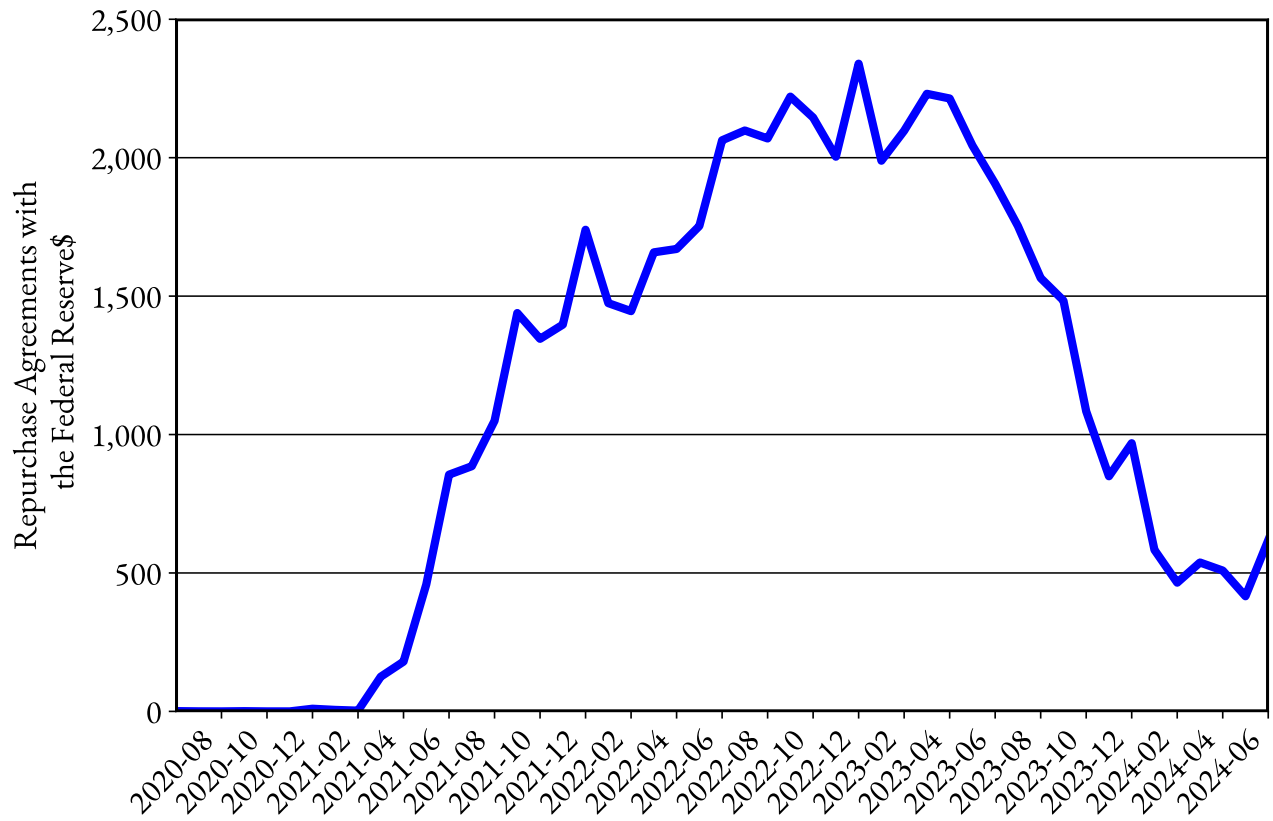
**Figure 12: Government & Treasury Funds Bank Repo Counterparties by Country**

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



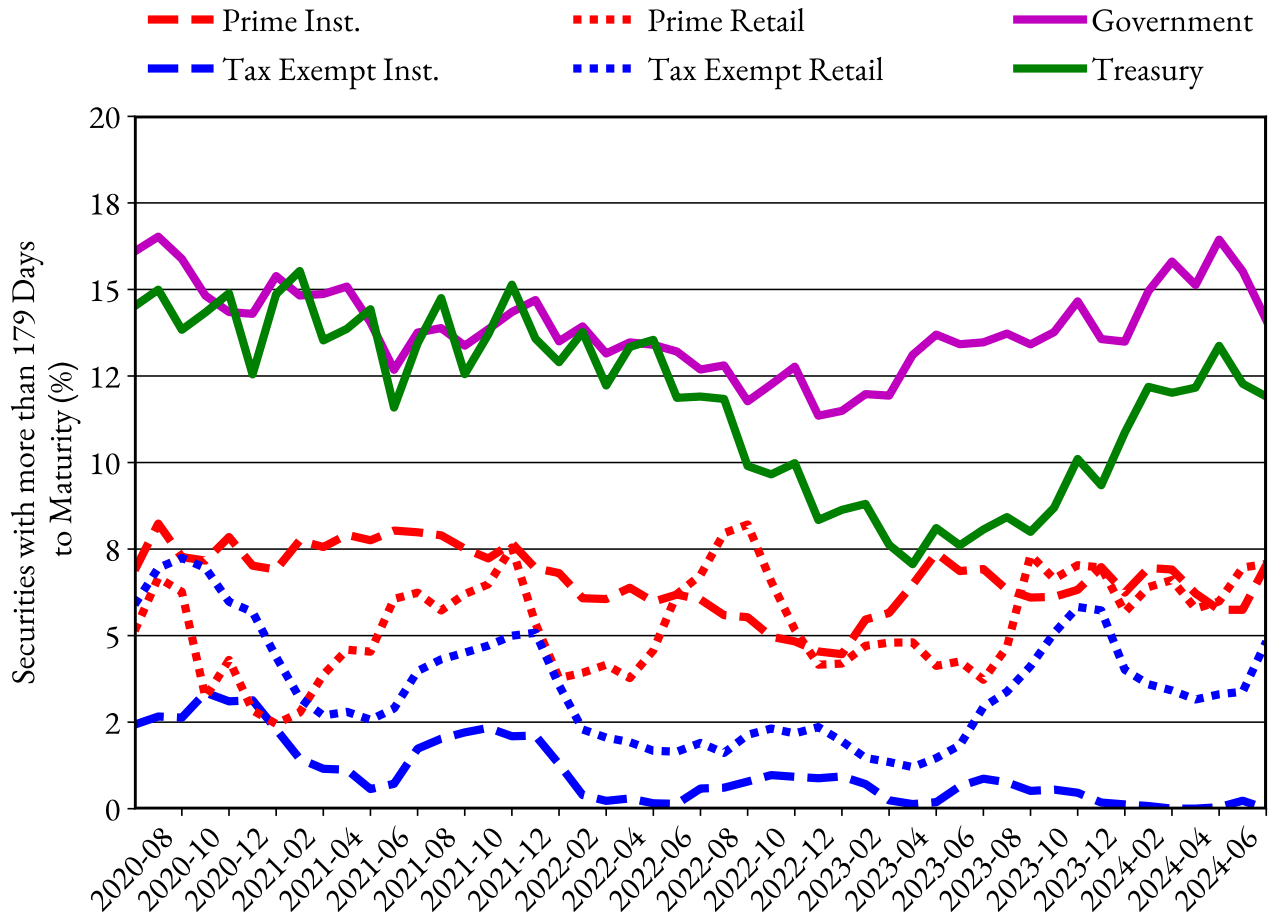
**Figure 13: Money Market Fund Repurchase Agreements with the Federal Reserve (\$ Billions)**

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**  
This table excludes feeder funds and relies upon fund classifications reported (Form N-MFP Item A.10 and A.21).

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury	Total
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	38	22	12	44	132	50	298
2023-02	38	22	12	39	132	50	293
2023-03	38	22	12	39	133	50	294
2023-04	38	22	12	39	133	50	294
2023-05	38	22	12	38	133	50	293
2023-06	38	22	12	38	133	50	293
2023-07	38	22	12	38	133	50	293
2023-08	38	22	12	38	133	50	293
2023-09	38	22	12	38	132	50	292
2023-10	38	22	12	36	132	50	290
2023-11	37	22	12	36	133	50	290
2023-12	37	22	12	36	134	50	291
2024-01	37	22	11	36	134	50	290
2024-02	37	22	10	37	134	51	291
2024-03	36	22	8	37	134	52	289
2024-04	35	22	8	37	134	52	288
2024-05	35	22	8	37	135	52	289
2024-06	33	22	7	37	129	61	289

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

This table excludes feeder funds (Form N-MFP Item A.10, A.16, and A.21).

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury	Total
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	665.1	472.2	15.3	103.9	2,739.4	1,292.0	5,287.9
2023-02	658.3	514.4	15.3	104.5	2,748.4	1,299.1	5,340.0
2023-03	642.4	507.9	14.7	103.8	2,961.0	1,474.4	5,704.2
2023-04	668.6	517.8	13.4	99.7	2,977.9	1,476.8	5,754.2
2023-05	657.6	542.4	14.4	104.2	3,122.5	1,469.6	5,910.7
2023-06	648.6	562.5	15.5	106.8	3,104.0	1,493.0	5,930.4
2023-07	657.4	582.6	15.5	103.6	3,095.5	1,504.6	5,959.2
2023-08	648.8	609.8	15.5	107.1	3,160.2	1,532.1	6,073.5
2023-09	641.3	631.5	15.5	107.9	3,176.9	1,580.0	6,153.1
2023-10	628.5	658.2	18.1	112.6	3,121.5	1,573.0	6,111.9
2023-11	642.3	676.9	16.1	114.1	3,256.7	1,631.5	6,337.6
2023-12	627.9	692.6	16.5	114.8	3,259.7	1,660.2	6,371.7
2024-01	656.2	716.7	16.6	110.2	3,285.4	1,674.2	6,459.3
2024-02	671.0	735.5	14.3	111.8	3,300.3	1,692.4	6,525.3
2024-03	663.0	751.5	14.2	114.1	3,225.6	1,688.3	6,456.7
2024-04	635.6	749.0	14.5	116.8	3,237.6	1,685.6	6,439.1
2024-05	638.4	766.0	14.8	121.0	3,271.0	1,717.7	6,528.9
2024-06	424.4	775.4	11.3	121.2	3,438.1	1,779.8	6,550.2



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

Relies on Form N-MFP, Item A.10, A.16, and A.19.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2020-06	0.36	0.42	0.21	0.33	0.26	0.26
2020-07	0.29	0.31	0.23	0.33	0.23	0.24
2020-08	0.25	0.25	0.12	0.22	0.19	0.20
2020-09	0.23	0.24	0.17	0.23	0.17	0.17
2020-10	0.19	0.21	0.16	0.22	0.16	0.16
2020-11	0.18	0.20	0.15	0.20	0.14	0.14
2020-12	0.18	0.21	0.14	0.18	0.14	0.13
2021-01	0.16	0.20	0.07	0.14	0.12	0.12
2021-02	0.15	0.18	0.07	0.12	0.10	0.09
2021-03	0.13	0.17	0.09	0.13	0.08	0.07
2021-04	0.11	0.16	0.09	0.13	0.07	0.06
2021-05	0.10	0.15	0.07	0.12	0.05	0.04
2021-06	0.11	0.15	0.06	0.09	0.09	0.06
2021-07	0.11	0.14	0.05	0.08	0.07	0.06
2021-08	0.11	0.14	0.04	0.07	0.07	0.06
2021-09	0.10	0.14	0.06	0.08	0.07	0.06
2021-10	0.11	0.15	0.07	0.10	0.07	0.06
2021-11	0.11	0.15	0.06	0.10	0.07	0.06
2021-12	0.13	0.16	0.11	0.14	0.07	0.07
2022-01	0.13	0.18	0.09	0.10	0.09	0.09
2022-02	0.15	0.20	0.17	0.23	0.11	0.14
2022-03	0.37	0.42	0.46	0.50	0.33	0.34
2022-04	0.45	0.50	0.44	0.49	0.40	0.46
2022-05	0.89	0.96	0.76	0.82	0.83	0.81
2022-06	1.52	1.63	0.88	0.98	1.47	1.34
2022-07	1.89	2.08	1.25	1.14	1.88	1.82
2022-08	2.37	2.52	1.46	1.63	2.24	2.21
2022-09	3.00	3.19	2.21	2.15	2.92	2.82
2022-10	3.22	3.34	2.05	2.22	3.07	3.15
2022-11	3.95	4.11	1.57	1.90	3.78	3.78
2022-12	4.45	4.58	3.57	3.55	4.27	4.19
2023-01	4.52	4.60	1.55	1.83	4.35	4.37
2023-02	4.74	4.79	3.15	3.30	4.61	4.61
2023-03	4.95	5.01	4.05	4.00	4.87	4.75
2023-04	4.98	5.02	3.55	3.45	4.90	4.75
2023-05	5.21	5.25	3.54	3.42	5.15	5.10
2023-06	5.24	5.28	4.06	3.92	5.16	5.16
2023-07	5.38	5.43	3.99	3.72	5.32	5.31
2023-08	5.48	5.54	4.32	4.14	5.39	5.39
2023-09	5.50	5.55	4.27	4.00	5.40	5.40
2023-10	5.52	5.56	4.05	3.93	5.42	5.43
2023-11	5.52	5.57	3.41	3.45	5.42	5.43
2023-12	5.52	5.59	4.14	4.04	5.42	5.40
2024-01	5.50	5.55	4.30	4.24	5.40	5.38
2024-02	5.47	5.52	3.24	3.30	5.38	5.37
2024-03	5.46	5.50	3.79	3.64	5.38	5.37
2024-04	5.45	5.49	3.62	3.69	5.37	5.36
2024-05	5.44	5.49	3.50	3.51	5.38	5.37
2024-06	5.47	5.48	4.17	3.99	5.38	5.36

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

Relies on Form N-MFP, Item A.10, B.4, and B.8.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
2020-06	0.28	0.19	0.09	0.10	0.08	0.07
2020-07	0.21	0.09	0.11	0.10	0.06	0.06
2020-08	0.17	0.06	0.04	0.03	0.03	0.03
2020-09	0.15	0.04	0.07	0.04	0.02	0.01
2020-10	0.11	0.03	0.07	0.03	0.02	0.01
2020-11	0.11	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	0.09	0.02	0.02	0.01	0.02	0.01
2021-03	0.08	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	0.06	0.02	0.02	0.01	0.02	0.01
2021-07	0.06	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	0.07	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	0.09	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	0.15
2022-04	0.40	0.21	0.34	0.24	0.20	0.26
2022-05	0.83	0.65	0.66	0.56	0.59	0.60
2022-06	1.46	1.33	0.78	0.72	1.23	1.13
2022-07	1.80	1.72	1.08	0.84	1.62	1.61
2022-08	2.30	2.24	1.36	1.38	2.01	2.00
2022-09	2.94	2.91	2.11	1.90	2.69	2.61
2022-10	3.16	3.07	1.94	1.98	2.84	2.94
2022-11	3.93	3.83	1.47	1.65	3.54	3.57
2022-12	4.38	4.31	3.46	3.31	4.04	3.98
2023-01	4.45	4.34	1.44	1.59	4.11	4.16
2023-02	4.67	4.53	3.04	3.06	4.35	4.40
2023-03	4.88	4.74	3.93	3.76	4.64	4.54
2023-04	4.91	4.75	3.43	3.20	4.67	4.54
2023-05	5.14	4.99	3.42	3.17	4.92	4.88
2023-06	5.17	5.02	3.94	3.67	4.93	4.95
2023-07	5.30	5.17	3.88	3.48	5.09	5.10
2023-08	5.41	5.27	4.21	3.89	5.16	5.17
2023-09	5.43	5.28	4.15	3.76	5.17	5.19
2023-10	5.44	5.30	3.93	3.69	5.18	5.21
2023-11	5.45	5.31	3.31	3.21	5.19	5.22
2023-12	5.45	5.32	4.03	3.80	5.19	5.20
2024-01	5.43	5.29	4.19	4.00	5.16	5.17
2024-02	5.40	5.25	3.14	3.05	5.14	5.16
2024-03	5.39	5.24	3.61	3.38	5.15	5.15
2024-04	5.37	5.22	3.50	3.45	5.14	5.15
2024-05	5.37	5.22	3.38	3.27	5.15	5.16
2024-06	5.36	5.21	4.03	3.75	5.16	5.16

**Table A5: Weighted Average Life (Days)**

This table excludes feeder funds and relies on Form N-MFP, Item A.10 and A.12.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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	38.9	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	46.8	39.8	10.4	21.2	67.5	56.6
2023-07	44.2	39.0	9.5	20.8	67.6	55.2
2023-08	43.7	47.0	8.4	22.6	68.1	58.1
2023-09	43.5	46.4	9.3	25.5	71.4	59.7
2023-10	43.8	47.2	7.4	26.4	76.9	67.0
2023-11	48.2	50.9	6.9	26.1	80.6	73.2
2023-12	49.0	47.3	7.3	25.4	83.1	77.4
2024-01	48.4	44.5	6.4	25.9	84.4	80.4
2024-02	49.3	48.0	6.3	25.3	88.1	81.9
2024-03	49.3	49.8	7.4	25.4	87.1	80.8
2024-04	44.7	48.0	6.6	24.9	85.0	78.7
2024-05	47.6	49.8	7.0	25.4	84.8	80.9
2024-06	41.4	48.1	6.4	30.8	82.9	80.1

**Table A6: Weighted Average Maturity (Days)**  
This table excludes feeder funds and relies on Form N-MFP, Item A.10 and A.11.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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	17.2	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	17.4	10.3	15.8	20.6	21.8
2023-06	22.9	21.7	9.9	20.3	24.4	23.1
2023-07	20.9	21.1	9.0	19.6	25.0	21.9
2023-08	22.0	25.3	8.4	21.8	24.8	23.4
2023-09	25.0	27.4	9.1	24.8	27.3	25.0
2023-10	26.2	31.0	7.3	25.1	28.9	31.0
2023-11	32.8	35.7	6.9	25.0	33.1	36.7
2023-12	33.3	34.0	7.2	24.5	36.5	41.6
2024-01	31.6	29.6	6.4	25.1	35.3	44.2
2024-02	31.8	33.3	6.3	24.5	38.6	45.8
2024-03	32.7	35.7	7.5	24.7	37.7	43.8
2024-04	27.5	31.7	6.6	24.3	34.5	40.4
2024-05	28.6	31.8	7.0	24.6	34.8	41.4
2024-06	24.9	29.5	6.4	30.1	33.6	38.9

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, C.12, and C.18.

Month	Prime Institutional	Prime Retail	Government	Treasury
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	53.9	47.8	74.4	98.8
2023-03	54.9	50.5	68.8	98.9
2023-04	51.7	46.1	68.8	97.7
2023-05	52.2	48.3	68.2	95.9
2023-06	51.4	45.2	71.0	97.8
2023-07	52.4	42.9	71.4	97.2
2023-08	53.2	43.3	71.2	97.4
2023-09	50.6	42.5	69.8	97.2
2023-10	51.1	42.2	69.8	96.9
2023-11	51.0	40.7	69.1	96.0
2023-12	53.4	41.8	69.3	95.5
2024-01	53.9	43.8	69.6	95.6
2024-02	56.7	41.6	68.0	94.9
2024-03	57.8	42.0	67.1	94.0
2024-04	61.7	45.8	67.1	94.4
2024-05	63.4	46.2	65.9	94.0
2024-06	55.0	45.3	66.6	92.8

**Table A8: Ratio of Weekly Liquid Assets to Total Assets (Percent)<sup>6</sup>**

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, C.12, and C.18. See [Figure 8](#) for more details.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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	67.3	63.7	89.2	81.8	81.2	98.5
2023-05	65.4	63.2	90.6	82.6	81.0	99.0
2023-06	67.5	61.3	91.2	81.7	82.0	99.2
2023-07	67.3	62.2	91.5	81.6	83.8	99.0
2023-08	66.7	60.8	92.6	81.6	83.0	99.4
2023-09	66.8	60.0	93.9	80.8	82.2	99.0
2023-10	67.2	59.7	94.2	79.7	81.4	99.4
2023-11	65.2	58.4	94.8	79.8	80.8	99.0
2023-12	65.1	57.1	95.5	78.0	81.9	98.7
2024-01	67.8	59.1	93.5	77.5	80.8	98.8
2024-02	70.1	60.4	95.2	77.8	80.4	99.3
2024-03	72.3	60.1	93.6	76.7	80.8	98.3
2024-04	74.4	60.2	94.2	74.3	80.9	99.2
2024-05	75.7	62.3	95.2	75.1	80.3	99.3
2024-06	69.0	61.0	96.3	74.9	78.5	98.4

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18.

Month	US	Canada	Japan	France	UK	Netherlands	Aust/NZ	Germany	Switzerland
2020-06	79.8	140.8	95.8	84.8	45.3	30.2	26.6	35.8	18.9
2020-07	72.9	121.9	98.7	87.5	43.3	33.9	22.6	45.4	17.3
2020-08	72.0	119.0	94.9	86.0	42.4	31.0	21.7	45.4	18.3
2020-09	71.9	102.0	90.8	75.6	43.1	37.2	19.6	34.4	18.5
2020-10	63.9	93.7	86.3	82.3	35.2	30.0	18.6	38.9	21.8
2020-11	71.3	107.3	81.8	87.5	30.0	32.0	22.4	36.7	18.2
2020-12	81.1	130.2	82.0	67.0	26.1	12.9	25.8	23.8	17.2
2021-01	70.5	117.2	71.3	85.8	30.6	37.8	24.2	42.0	16.7
2021-02	67.2	112.4	76.2	84.1	40.0	38.0	26.4	44.7	16.5
2021-03	63.6	109.9	69.2	77.8	31.4	40.2	28.9	36.0	17.3
2021-04	55.1	101.5	70.7	81.9	37.3	35.2	26.1	39.0	16.3
2021-05	54.9	95.4	73.8	88.4	35.9	31.5	24.7	37.9	14.4
2021-06	55.0	97.7	65.5	66.0	29.9	29.5	24.6	28.4	11.2
2021-07	50.9	91.7	71.2	72.1	29.8	30.3	24.3	38.0	10.8
2021-08	48.1	92.4	66.7	73.6	28.8	30.9	25.3	38.3	9.1
2021-09	45.1	96.9	66.7	65.4	28.1	36.2	26.0	32.4	7.6
2021-10	47.1	94.0	71.6	80.6	27.0	33.5	26.9	36.4	8.0
2021-11	49.2	106.7	69.3	71.7	25.8	28.6	29.9	34.0	10.0
2021-12	45.9	113.4	71.3	49.6	19.4	12.9	32.6	15.1	12.1
2022-01	49.6	96.4	64.6	70.0	28.4	25.9	27.7	33.8	11.5
2022-02	41.7	92.9	60.1	68.0	29.3	30.3	27.8	35.8	11.6
2022-03	43.2	94.4	61.1	56.2	30.6	34.4	29.4	27.6	11.9
2022-04	40.7	83.7	59.3	64.2	31.0	33.1	30.5	31.4	12.3
2022-05	46.7	83.7	63.3	63.1	30.1	35.5	31.5	31.4	10.8
2022-06	50.3	84.8	71.8	51.0	29.6	22.5	30.9	19.1	9.3
2022-07	55.6	85.6	71.4	61.0	24.7	32.5	28.4	22.2	8.0
2022-08	55.0	89.2	79.2	59.2	30.0	30.4	28.5	26.0	7.3
2022-09	64.7	93.1	81.4	49.1	25.7	34.5	29.8	27.7	7.2
2022-10	67.5	97.8	93.2	59.1	28.8	37.6	34.1	25.1	7.4
2022-11	70.9	107.8	100.1	52.2	34.4	38.2	35.1	28.4	8.6
2022-12	81.5	123.3	91.1	52.3	27.7	15.3	36.1	13.7	8.3
2023-01	89.0	115.7	98.8	71.9	39.8	47.5	36.1	37.0	7.4
2023-02	92.6	114.0	104.2	72.4	35.2	41.0	35.8	38.7	5.7
2023-03	98.9	110.6	87.5	63.2	33.1	40.7	34.0	21.7	5.8
2023-04	97.7	113.9	94.3	81.6	34.6	41.6	26.3	36.0	5.6
2023-05	109.5	115.7	91.1	91.9	40.4	45.3	23.0	40.5	5.4
2023-06	117.0	130.4	95.6	82.1	41.4	41.6	25.6	25.8	7.1
2023-07	123.2	124.0	105.5	95.2	42.4	47.1	25.8	36.6	8.1
2023-08	137.3	131.0	117.2	94.0	41.4	42.9	23.5	36.9	9.5
2023-09	146.3	136.5	119.3	85.5	38.4	42.8	26.2	36.7	9.3
2023-10	145.7	136.6	126.4	98.9	43.0	41.3	31.8	37.5	10.3
2023-11	153.6	156.3	131.1	100.8	44.5	42.0	36.8	33.6	10.8
2023-12	159.9	183.4	126.5	88.8	32.9	20.3	43.0	19.3	10.1
2024-01	162.5	160.5	134.7	110.1	59.9	40.5	39.1	37.9	8.6
2024-02	168.6	159.7	133.4	105.8	54.3	47.6	40.3	35.3	7.6
2024-03	181.5	182.2	122.8	98.3	53.6	53.9	27.3	35.0	7.2
2024-04	176.3	145.8	126.2	107.8	51.5	44.6	29.1	36.3	7.8
2024-05	180.2	165.7	124.5	110.2	52.1	40.8	27.7	29.7	8.1
2024-06	178.8	161.1	116.6	88.2	46.8	37.5	33.6	29.3	8.0

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18.

Month	Americas	Asia-Pacific	Eurozone	Europe (non-Euro)
2020-06	221.2	141.6	156.9	105.2
2020-07	195.4	138.9	175.1	99.5
2020-08	191.7	130.8	171.0	105.1
2020-09	174.5	123.2	153.1	98.4
2020-10	158.1	117.2	159.5	90.7
2020-11	179.0	115.7	165.1	85.1
2020-12	211.7	119.1	108.3	66.7
2021-01	188.1	108.4	178.4	107.1
2021-02	179.9	114.2	181.4	115.9
2021-03	173.8	113.6	166.3	98.8
2021-04	156.7	110.8	174.8	112.2
2021-05	150.4	113.5	176.6	106.6
2021-06	152.8	104.2	130.4	76.1
2021-07	142.7	109.4	158.3	88.6
2021-08	140.5	105.1	162.1	87.8
2021-09	142.0	106.3	143.0	74.5
2021-10	141.2	116.6	168.9	78.6
2021-11	156.0	117.4	151.2	80.2
2021-12	159.3	121.0	82.2	51.0
2022-01	146.0	111.6	147.5	94.0
2022-02	134.6	103.5	153.0	97.8
2022-03	137.6	105.6	125.7	72.0
2022-04	124.4	104.1	142.4	93.9
2022-05	130.4	110.9	143.6	86.9
2022-06	135.1	121.0	103.3	73.6
2022-07	141.2	119.4	130.5	78.5
2022-08	144.2	129.0	133.0	85.5
2022-09	157.9	130.4	121.5	73.3
2022-10	165.3	149.0	138.7	84.2
2022-11	178.7	154.2	135.4	98.8
2022-12	204.8	144.0	90.2	67.9
2023-01	204.7	154.0	177.8	102.8
2023-02	206.5	164.8	170.6	98.6
2023-03	209.5	142.8	135.7	80.0
2023-04	211.6	142.1	177.6	91.5
2023-05	225.2	140.6	200.4	101.0
2023-06	247.4	140.0	162.9	98.6
2023-07	247.3	154.1	201.8	106.6
2023-08	268.3	164.5	195.4	110.3
2023-09	282.8	169.3	177.5	96.2
2023-10	282.3	179.7	202.1	111.2
2023-11	309.8	192.6	200.3	112.1
2023-12	343.3	189.4	142.5	78.0
2024-01	322.9	200.6	210.5	141.0
2024-02	328.3	199.2	210.7	139.5
2024-03	363.7	177.0	202.6	118.0
2024-04	322.1	178.1	208.0	131.2
2024-05	345.8	182.0	202.8	142.3
2024-06	339.9	182.4	170.5	105.2



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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.6, and C.18.

Month	CDs and Time			Non-Financial Co.		Total
	Gov. and Treas.	Deposits	Financial Co. CP	CP and Other	Asset-Backed	
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	545.0	306.5	179.6	138.1	60.1	1,229.3
2023-08	545.2	326.6	183.9	138.3	58.6	1,252.6
2023-09	564.4	303.7	187.8	143.1	59.9	1,258.9
2023-10	526.4	347.0	195.6	149.6	61.1	1,279.7
2023-11	550.5	351.5	206.2	141.9	63.7	1,313.8
2023-12	618.2	294.5	188.9	132.7	72.1	1,306.4
2024-01	569.2	373.5	199.4	144.2	76.3	1,362.6
2024-02	594.7	381.9	198.7	144.1	77.4	1,396.8
2024-03	636.4	343.2	197.7	147.8	78.0	1,403.1
2024-04	620.1	358.2	179.1	147.4	72.4	1,377.2
2024-05	628.6	371.4	179.9	140.2	70.9	1,391.0
2024-06	477.4	309.8	178.7	140.9	73.4	1,180.2

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18.

Month	US	Canada	France	UK	Germany	Japan	Other
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
2023-10	334.0	174.6	159.0	106.7	29.2	117.8	51.4
2023-11	381.5	201.4	167.0	139.6	32.4	138.5	45.5
2023-12	393.8	218.3	132.8	93.4	17.9	131.3	36.1
2024-01	451.8	182.6	188.7	132.7	31.7	141.4	45.8
2024-02	421.0	204.4	183.5	144.1	21.2	140.9	43.6
2024-03	390.2	208.9	172.7	96.9	14.4	141.2	38.5
2024-04	454.4	176.5	198.4	138.1	22.6	143.1	45.1
2024-05	507.4	200.8	200.3	141.6	25.2	139.6	45.2
2024-06	477.0	208.1	183.4	101.0	12.5	148.7	44.3

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

This table excludes feeder funds and relies on Form N-MFP, Item A.10, C.1, and C.18.

Month	Total
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
2023-10	1,084.1
2023-11	849.3
2023-12	968.7
2024-01	583.4
2024-02	464.9
2024-03	537.8
2024-04	508.7
2024-05	415.8
2024-06	618.2

**Table A14: Securities with more than 179 Days to Maturity (Percent of Aggregate Portfolio Holdings)**

This table excludes feeder funds and relies on Form N-MFP, Item C.12.

Month	Prime Institutional	Prime Retail	Tax Exempt Institutional	Tax Exempt Retail	Government	Treasury
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	5.5	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	4.3	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
2023-10	6.3	7.0	0.5	5.8	14.7	10.1
2023-11	7.0	7.0	0.2	5.7	13.6	9.3
2023-12	6.2	5.7	0.1	4.0	13.5	10.9
2024-01	7.0	6.4	0.1	3.6	15.0	12.2
2024-02	6.9	6.6	-	3.4	15.8	12.0
2024-03	6.2	5.8	-	3.2	15.1	12.2
2024-04	5.8	6.0	-	3.3	16.4	13.4
2024-05	5.7	7.0	0.2	3.4	15.5	12.3
2024-06	7.0	7.1	-	4.8	14.1	11.9

## 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>	Fund category, as reported on Item A.10 of Form N-MFP. Form N-MFP requires filers to identify each Fund from among the following categories: Government, Prime, Single State and Other Tax Exempt, and further asks the filer to identify whether the Fund is a Retail Money Market Fund or Treasury 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 which indicates in Item A.10.a. that they are not a Retail Money Market Fund.
<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 asset-backed commercial paper. <sup>7</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.
<i>Tax Exempt Money Market 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 which indicates in Item A.10.b. that they typically invest at least 80% of the value of its assets in U.S. Treasury obligations or repurchase agreements collateralized by U.S. Treasury obligations.
<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>7</sup>See Money Market Fund Reform; Amendments to Form PF, Investment Company Act Release No. 31166 (July 23, 2014), available [here](#).