Money Market Fund Statistics

Data as of
August 31, 2017

Issued September 20, 2017

U.S. Securities and Exchange Commission
Division of Investment Management

This is a report of the Staff of the Division of Investment Management of the U.S. Securities and Exchange Commission. The Commission has expressed no view regarding this report or the information contained in it.
### Table of Contents

<table>
<thead>
<tr>
<th>TOPIC</th>
<th>8/31/2017</th>
<th>Change</th>
<th>7/31/2017</th>
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<td>Holdings by Major Region</td>
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<td>Prime Funds' Portfolio Composition (in billions)</td>
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<td>Certificates of Deposit</td>
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<td>Non-Financial Co. Commercial Paper (CP) &amp; Other Short-Term Instruments</td>
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Information presented in this report is based upon data reported by filers for the period ending August 31, 2017, except where specifically noted that a chart incorporates staff judgments. The presented information does reflect data from amended filings submitted after the required reporting deadline. Some calculations in the change column in the above table of contents and in the tables below may not appear to total as expected due to rounding. If staff identify data in this report that requires correction, an amended report will be published with the corrected information.
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Does not include feeder funds
### Trend in Weighted Average 7-Day Gross Yield, by Type of Fund

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## Trend in WAL, Weighted by Fund Assets, by Type of Fund

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<th>Govt &amp; Treas Funds</th>
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Trend in WAM, Weighted by Fund Assets, by Type of Fund

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<tr>
<th>Date</th>
<th>Prime Funds</th>
<th>Govt &amp; Treas Funds</th>
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Trend in Daily and Weekly Liquidity of Prime Money Market Funds

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<th>Total Weekly Liquidity</th>
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<td>42.2%</td>
</tr>
<tr>
<td>10/31/2015</td>
<td>27.5%</td>
<td>41.7%</td>
</tr>
<tr>
<td>11/30/2015</td>
<td>30.1%</td>
<td>43.0%</td>
</tr>
<tr>
<td>12/31/2015</td>
<td>32.3%</td>
<td>45.3%</td>
</tr>
<tr>
<td>1/31/2016</td>
<td>27.9%</td>
<td>42.6%</td>
</tr>
<tr>
<td>2/29/2016</td>
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<td>53.6%</td>
</tr>
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<td>8/31/2016</td>
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<td>62.2%</td>
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<tr>
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<tr>
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<td>49.1%</td>
</tr>
</tbody>
</table>
SEC staff had to make judgments in some limited cases as to whether certain securities held in prime money market funds were issued by a specific bank. The banks were then grouped by country based on location of their global headquarters. In general, the calculations include asset-backed CP sponsored by a bank and all repos with that bank as counterparty. If identifiable with a specific bank, money market tranches of ABS are included in the calculation. Securities guaranteed, but not issued by, bank-related entities are not included.
SEC staff had to make judgments in some limited cases as to whether certain securities held in prime money market funds were issued by a specific bank. The banks were then grouped by country based on location of their global headquarters. In general, the calculations include asset-backed CP sponsored by a bank and all repos with that bank as counterparty. If identifiable with a specific bank, money market tranches of ABS are included in the calculation. Securities guaranteed, but not issued by, bank-related entities are not included.
Eurozone is a subset of Europe and Eurozone values are also included in totals for Europe.

SEC staff had to make judgments in some limited cases as to whether certain securities held in prime money market funds were issued by a specific bank. The banks were then grouped by country based on location of their global headquarters. In general, the calculations include asset-backed CP sponsored by a bank and all repos with that bank as counterparty. If identifiable with a specific bank, money market tranches of ABS are included in the calculation. Securities guaranteed, but not issued by, bank-related entities are not included.
<table>
<thead>
<tr>
<th>Date</th>
<th>CD</th>
<th>Non-Financial CP and Other Short-Term Securities</th>
<th>Govt (Direct &amp; Repo)</th>
<th>Financial Co. CP</th>
<th>ABCP</th>
<th>Total Market Value</th>
</tr>
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<td>$366,240</td>
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<tr>
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<td>$423,476</td>
<td>$482,490</td>
<td>$244,734</td>
<td>$97,867</td>
<td>$1,784,957</td>
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<td>$408,991</td>
<td>$472,490</td>
<td>$244,734</td>
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<td>$1,784,957</td>
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<tr>
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<td>$223,813</td>
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<td>$1,504,711</td>
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<td>9/30/2016</td>
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<td>$129,102</td>
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<td>$86,118</td>
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<td>$117,587</td>
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<td>$41,166</td>
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*Revisions to Form N-MFP, effective for April 2016, made certain changes to the classification of portfolio securities; the staff grouped data reported under the new classifications into the summary categories contained in these charts. Because of the classification changes, however, the types of securities included in the categories beginning in April 2016 may differ somewhat from prior periods.
<table>
<thead>
<tr>
<th>Date</th>
<th>Proportion of Non-Government Securities in all Taxable Funds, Security Value</th>
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<tbody>
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<tr>
<td>11/30/2015</td>
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</tr>
<tr>
<td>12/31/2015</td>
<td>37.4%</td>
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<tr>
<td>1/31/2016</td>
<td>44.0%</td>
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<td>43.5%</td>
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<tr>
<td>4/30/2016</td>
<td>42.3%</td>
</tr>
<tr>
<td>5/31/2016</td>
<td>40.5%</td>
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<tr>
<td>7/31/2016</td>
<td>34.6%</td>
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<tr>
<td>8/31/2016</td>
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<tr>
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<tr>
<td>12/31/2016</td>
<td>15.0%</td>
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<td>1/31/2017</td>
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<td>4/30/2017</td>
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<tr>
<td>5/31/2017</td>
<td>18.0%</td>
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<tr>
<td>6/30/2017</td>
<td>16.8%</td>
</tr>
<tr>
<td>7/31/2017</td>
<td>17.5%</td>
</tr>
<tr>
<td>8/31/2017</td>
<td>18.5%</td>
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</table>
All MMF Repo with Federal Reserve

<table>
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<th>Billions</th>
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<td>$79.4</td>
</tr>
<tr>
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<td>$267.7</td>
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<td>$189.7</td>
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<tr>
<td>8/31/2017</td>
<td>$200.0</td>
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<tr>
<td>Date</td>
<td>Maturities 60 days and over</td>
</tr>
<tr>
<td>------------</td>
<td>-------------------------------</td>
</tr>
<tr>
<td>8/31/2015</td>
<td>36.9%</td>
</tr>
<tr>
<td>9/30/2015</td>
<td>38.3%</td>
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<tr>
<td>10/31/2015</td>
<td>42.6%</td>
</tr>
<tr>
<td>11/30/2015</td>
<td>40.9%</td>
</tr>
<tr>
<td>12/31/2015</td>
<td>35.4%</td>
</tr>
<tr>
<td>1/31/2016</td>
<td>37.3%</td>
</tr>
<tr>
<td>2/29/2016</td>
<td>37.6%</td>
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<tr>
<td>3/31/2016</td>
<td>37.2%</td>
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<tr>
<td>4/30/2016</td>
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<tr>
<td>5/31/2016</td>
<td>28.8%</td>
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<td>26.0%</td>
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<td>7/31/2016</td>
<td>21.1%</td>
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<tr>
<td>8/31/2016</td>
<td>20.9%</td>
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<tr>
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<tr>
<td>8/31/2017</td>
<td>38.6%</td>
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</tbody>
</table>
If you have any questions or comments about Money Market Fund Statistics, please contact Sharon Pichler and Isaac Kuznits, in the Risk and Examinations Office (REO) of the Division of Investment Management, at Form-NMFP@sec.gov.