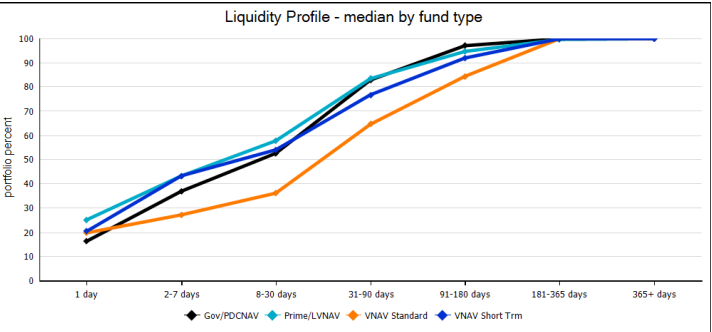
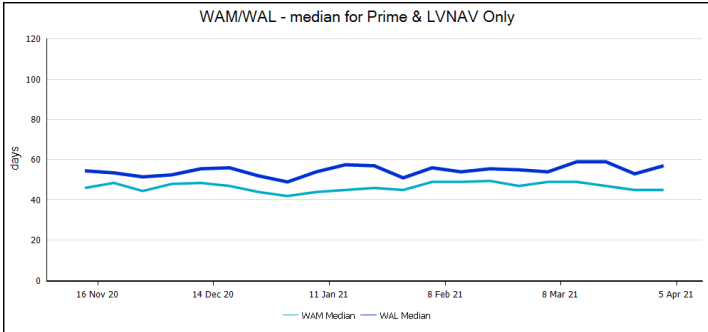


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IMMFA Week Report USD
2 April 2021



	Assets	WAM/WAL				Liquidity Profile						Asset Type Composition											
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvise Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Blackrock ICS US Treasury Fund	19,151	42	-3	45	-3	34	20	27	14	4		72		28									
BNY Mellon US Treasury Fund	16,440	57	8	60	9	22	13	40	14	11		80											20
Deutsche Managed Dollar Treasury Fund	531	19	-1	93	-5	14	59	5	22			86		14									
Federated S-T US Govt Sec Fund	739	26	1	29	1	5	66	6	16	6	2												
Goldman Sachs USS Treas Liq Resv Fund	51,123	55	55	65		13	6	19	31	27	3	83											17
HSBC US Treasury Liquidity Fund	1,046	35	-2	65	-5	14	4	28	32	22		58	28										14
JPM USD Treasury CNAV	48,707	44	45	49		31	2	18	36	8	4	69		31									
Morgan Stanley-USD Treasury Liquidity	14,197	53	-1	59	-4	34	4	15	29	14	3	64	3										32
State Street US Treasury Liquidity Fund	1,283	41	-3	40	-4	37	9	13	25	15	1	59		37	4								
UBS Select Money Market US Treasury Fund	878	54	54	54		14	20	44	22			86		14									
Total/Average	154,095	43	55			16	21	16	30	14	3	66	3	12	0								8
Maximum		57	8	93	9	37	66	28	44	27	11	86	28	37	4								32
Median		43	-2	55	-3	14	8	17	30	14	2	70		7									
Minimum		19	-4	29	-5			5	16														
Range		38	12	64	14	37	66	23	29	27	11	86	28	37	4								32

	Assets	WAM/WAL				Liquidity Profile						Asset Type Composition											
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvise Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Aberdeen Standard Liquidity Fund (Lux)-US Dollar	3,162	45	2	46	2	17	27	19	24	8	4				14	38	39	4	2				3
Amundi Money Market Fund-Short Term (USD)	1,889	33	-9	41	-6	34	2	14	40	9	2	4		10	17	35	26		4				4
Aviva Investors USD Liquidity Fund	1,156	50	1	53	2	9	24	23	29	6	9				24	18	57		1				1
Blackrock ICS US Dollar Liquidity Fund	49,063	51	1	64	1	35	15	31	11	8		3		2	17	22	46		3	6			
BNY Mellon USD Liquidity Fund	6,920	38	-2	67	-2	46	7	23	9	9	6				41	8	33		2	10			5
Deutsche Managed Dollar Fund	11,902	46	1	83	3	41	8	26	12	5				6	20	5	46			19			3
Federated S-T US Prime Fund	1,436	17	-2	21	-2	2	47	38	10	4													
Fidelity Instit Liquidity Fund-USD	6,899	54	4	56	3	30	3	16	39	13													
Goldman Sachs USS Liq Resv Fund	33,264	39	-6	39	-6	30	18	14	14	23		23	0	0	0	0	0						0
HSBC US Dollar Liquidity Fund	33,748	48	-1	63	-6	27	11	9	30	14	9	1			24	22	52			2			
Insight Liquidity Fund-USD	843	21	21	21		51	14	16	17	2					45	20	35						
Invesco US Dollar Liquidity Portfolio	8,402	40	5	58	6	31	7	23	29	7	4	10		2	24	18	37		8				
JPM USD Government LVNAV	1,584	23	25	25		52	3	18	17	9		42	7	50									
JPM USD Liquidity LVNAV	107,971	50	-6	68	-7	19	18	13	15	24	11	1			18	27	39		1	14			
LGM USD Liquidity Fund	3,249	40	-5	40	-5	36	5	15	33	8	3			3	28	30	36						3
Morgan Stanley-USD Liquidity	19,530	57	74	74	-2	28	24	5	21	12	10				13	26	50						11
Northern Trust The Dollar Fund	11,636	43	-10	57	-12	26	22	9	19	18	6				23	29	48						0
State Street USD Liquidity LVNAV Fund	15,172	54	1	75	-1	24	15	3	41	9	7	1		3	22	27	41				5		
UBS (Irt) Select Money Market Fund-USD	7,541	53	1	60	1	21	15	13	28	19	4			2	8	14	76						
Total/Average	325,367	42	53			25	18	15	26	11	5	4	0	4	20	18	37		1	4			2
Maximum		57	5	83	6	52	47	38	41	24	11	42	7	50	45	38	76		8	19			11
Median		45	57	-2		27	15	14	26	9	4				20	20	39			1			
Minimum		17	-10	21	-12		2	3	10														
Range		40	15	62	18	52	44	35	31	24	11	42	7	50	45	38	76		8	19			11

	Assets	WAM/WAL				Liquidity Profile						Asset Type Composition											
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvise Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
BlackRock ICS US Dollar LEAF	4,024	38	-4	46	-6		56	8	23	8	6	2		16	11	20	38		7	4			
JPM USD Liquidity VNAV	10,429	53	-4	75	-4	21	13	8	18	29	11				14	28	37		3	18			
JPM USD Treasury VNAV	625	47	-3	50	-2	40		16	27	9	7	60		40									
Total/Average	15,078	46	57			20	23	11	23	15	8	21	19	8	16	25	3		7				
Maximum		53	-3	75	-2	40	56	16	27	29	11	60		40	14	28	38		7	18			
Median		47	-3	50	-4	21	13	8	23	9	7	2		16	11	20	37		3	4			
Minimum		38	-4	46	-6			8	18	8	6												
Range		15	1	29	4	40	56	9	9	21	5	60		40	14	28	38		7	18			

	Assets	WAM/WAL				Liquidity Profile						Asset Type Composition											
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvise Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
MS USD Ultra Short Income	143	82	11	121	1	20	7	9	28	20	16				7	41	16						13
Total/Average	143	82	121			20	7	9	28	20	16				7	41	16						13
Maximum		82	11	121	1	20	7	9	28	20	16				7	41	16						13
Median		82	11	121	1	20	7	9	28	20	16				7	41	16						13
Minimum		82	11	121	1	20	7	9	28	20	16				7	41	16						13
Range		82	11	121	1	20	7	9	28	20	16				7	41	16						13

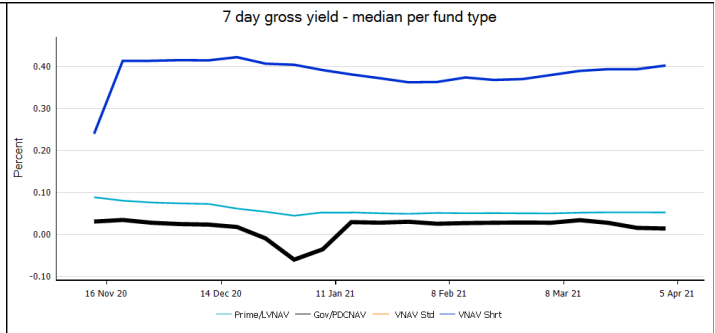
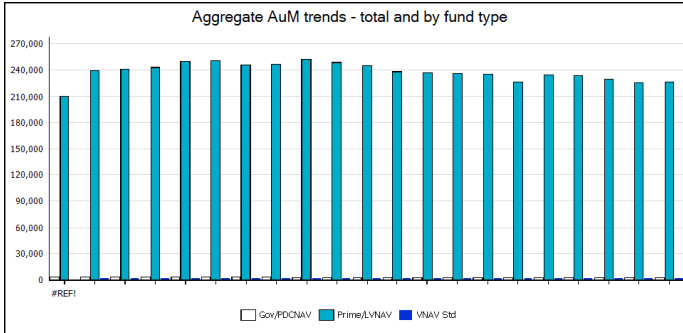
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IMMFA Week Report GBP

2 April 2021



INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



GBP GOV/PDCNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
Blackrock ICS Sterling Government Liquidity Fund	559	2,395	2,953	199	7%	0.01	-0.02	0.02	-0.01	46	46	Aaa-mf	AAAm	AAAmmf
Goldman Sachs Sterling Govt Liq Resv Fund	165	-	165	-2	-1%	0.02	-0.03	0.03	-0.02	53	53	Aaa-mf	AAAm	
Total/Net	724	2,395	3,118	197	6%	0.01	-0.03	0.02	-0.02					
Maximum						0.02	-0.02	0.03	-0.01	53	53			
Median						0.01	-0.03	0.02	-0.02	50	50			
Minimum						-0.01	-0.03	0.02	-0.02	46	46			
Range						0.01	0.01	0.01	0.01	7	7			

GBP PRIME/LVNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
Aberdeen Standard Liquidity Fund (Lux)-Sterling	203	20,794	20,997	-233	-1%	0.09	0.01	0.10	0.01	51	55	Aaa-mf	AAAm	AAAmmf
Aviva Investors Sterling Government Liquidity Fund	4,591	-	4,591	368	9%	0.02	0.02	0.03		12	22	Aaa-mf	AAAm	
Aviva Investors Sterling Liquidity Fund	-	25,242	25,242	1,319	6%	0.08	0.01	0.08	0.01	54	83	Aaa-mf	AAAm	
Blackrock ICS Sterling Liquidity Fund	3,694	37,453	41,146	-1,042	-2%	0.06	0.01	0.06	0.01	45	66	Aaa-mf	AAAm	AAAmmf
Deutsche Managed Sterling Fund	-	6,954	6,954	-343	-5%	0.05	0.01	0.05		58	67	Aaa-mf	AAAm	AAAmmf
Federated S-T Sterling Prime Fund	175	5,962	6,137	278	5%	0.06	0.01	0.05	0.01	52	71	Aaa-mf	AAAm	AAAmmf
Fidelity Instit Liquidity Fund-Sterling	1,196	363	1,559	-56	-3%	-0.46	0.01	-0.46	0.01	48	55	Aaa-mf	AAAm	
Goldman Sachs Sterling Liq Resv Fund	1,031	12,932	13,963	-123	-1%	0.04		0.04		43	43	Aaa-mf	AAAm	AAAmmf
HSBC Sterling Liquidity Fund	305	7,742	8,047	-306	-4%	0.06		0.06		53	64	Aaa-mf	AAAm	
Insight Liquidity Fund-GBP	186	24,192	24,377	-268	-1%					55	55	AAAm	AAAm	AAAmmf
Invesco Sterling Liquidity Portfolio	958	904	1,862	-100	-5%		0.01		0.01	51	60	AAAm	AAAm	AAAmmf
JPM GBP Liquidity LVNAV	593	12,643	13,236	120	1%					45	64	AAAm	AAAm	AAAmmf
LGIM Sterling Liquidity Fund	-	37,532	37,532	252	1%	0.05		0.05		45	52	Aaa-mf	AAAm	AAAmmf
Morgan Stanley-Sterling Liquidity	87	4,686	4,773	1,126	31%	0.07	0.03	0.07	0.01	50	56	Aaa-mf	AAAm	AAAmmf
Northern Trust The Sterling Fund	-	9,079	9,079	-539	-6%	0.06		0.06		50	65	Aaa-mf	AAAm	
RLAMB Sterling Liquidity Money Market Fd	-	2,562	2,562	11	0%	0.05	0.02	0.05	0.02	45	45			AAAmmf
State Street GBP Liquidity LVNAV Fund	292	3,228	3,520	-168	-5%	0.05	0.02	0.05	0.03	46	57		AAAm	AAAmmf
UBS (Irl) Select Money Market Fund-GBP	299	643	943	22	2%	0.05	0.01	0.05	0.01	37	52	Aaa-mf		AAAmmf
Total/Net	13,610	212,911	226,520	318	0%	0.02	0.01	0.02	0.01					
Maximum						0.09	0.03	0.10	0.03	58	83			
Median						0.05	0.01	0.05	0.01	49	57			
Minimum						-0.46		-0.46		12	22			
Range						0.55	0.03	0.56	0.03	46	61			

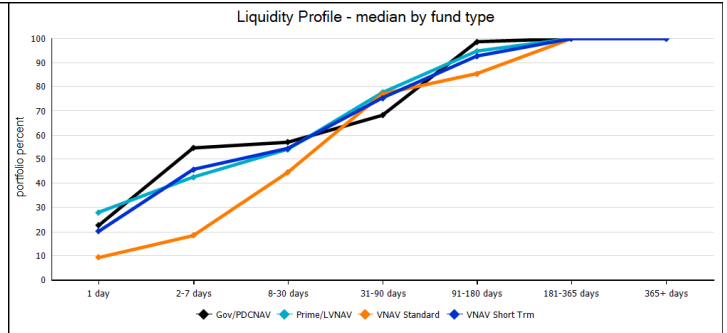
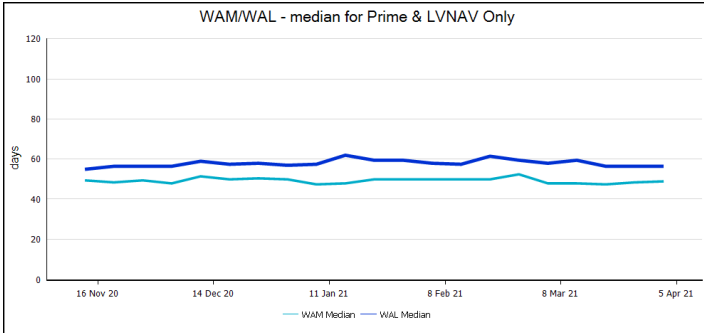
GBP Short Term VNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
BlackRock ICS Sterling LEAF	1,062	2,152	3,214	-29	-1%	0.05	0.02	0.05	0.02	36	52	Aaa-mf		
JPM GBP Liquidity VNAV	661	1	662		0%					54	71		AAAm	AAAmmf
Total/Net	1,723	2,153	3,876	-29	-1%	0.05	0.01	0.05	0.01					
Maximum						0.05	0.02	0.05	0.02	54	71			
Median						0.05	0.01	0.05	0.01	45	62			
Minimum						-0.05		0.05		36	52			
Range							0.02		0.02	18	19			

GBP Standard VNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
Aviva Investors Sterling Liquidity Plus Fund	1,974	-	1,974	-23	-1%	0.57	0.47	0.57	0.47	30	399			AAAmmf
FEDERATED STERLING CASH PLUS FUND	919	-	919	-58	-6%	0.24	0.06	0.22	0.04	96	212			AAAF
Total/Net	2,893	-	2,893	-81	-3%	0.40	0.26	0.39	0.25					
Maximum						0.57	0.47	0.57	0.47	96	399			
Median						0.40	0.26	0.39	0.25	63	306			
Minimum						-0.24	0.06	0.22	0.04	30	212			
Range						0.33	0.41	0.35	0.43	66	187			

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GBP GOV/PDCNAV MMFs	Assets	Liquidity Profile				Asset Type Composition																	
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Blackrock ICS Sterling Government Liquidity Fund	2,953	46	-2	46	-2	45	58	5	5	31	1	43	57										
Goldman Sachs Sterling Govt Liq Resv Fund	165	53		53		45	6	17	30	2		29		15	1	25							30
Total/Average	3,118	50		50		23	32	2	11	30	1	36	29	7	1	12							15
Maximum		53		53		45	58	5	17	31	2	43	57	15	1	25							30
Median		50	-1	50	-1	23	32	2	11	30	1	36	29	7	1	12							15
Minimum		46	-2	46	-2	29	6		5	30	1	29											
Range		7	2	7	2	45	52	5	12	1	1	14	57	15	1	25							30

GBP PRIME/LVNAV MMFs	Assets	Liquidity Profile				Asset Type Composition																	
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Aberdeen Standard Liquidity Fund (Lux)-Sterling	20,997	51	2	55	2	36	12	12	16	16	8			8	23	42	20	3	2				3
Aviva Investors Sterling Government Liquidity Fund	4,591	12	-1	22	-5	67	4	4	16	9		11	89										
Aviva Investors Sterling Liquidity Fund	25,242	54	-1	83	-5	18	7	19	28	16	13		23	9	44	10				13	1		
Blackrock ICS Sterling Liquidity Fund	41,146	45	-2	66	-3	0	40	12	27	17	4	0	18	16	31	25			2	8			
Deutsche Managed Sterling Fund	6,954	58	1	67		34	2	11	33	12	8	2		16	22	26							17
Federated S-T Sterling Prime Fund	6,137	52	1	71	-1	5	34	13	28	14	7												0
Fidelity Institt Liquidity Fund-Sterling	1,559	48		55		31	11	13	31	14													
Goldman Sachs Sterling Liq Resv Fund	13,963	43	2	43	2	40	8	12	23	15	2	11		0	17	14	36			1			21
HSBC Sterling Liquidity Fund	8,047	53	-3	64	-2	25	9	10	25	21	10	2		17	47	34				1			
Insight Liquidity Fund-GBP	24,377	55	4	55	4	31	20	10	20	11	8	1	14	22	43	19				2			1
Invesco Sterling Liquidity Portfolio	1,862	51	-2	60	-1	7	28	14	27	22	3	2		24	39	18			15				2
JPM GBP Liquidity LVNAV	13,236	45	-2	64	-2	37	9	8	20	16	9	1	25	11	21	25	9			8			1
LGIM Sterling Liquidity Fund	37,532	45	-2	52	-2	35	6	12	27	15	4		23	11	49	12				3			3
Morgan Stanley-Liquidity	4,773	50		56	1	42	5	9	25	16	3			35	39	18				4			5
Northern Trust The Sterling Fund	9,079	50	-1	65	1	21	21	13	19	20	7			1	19	44	29			2			
RLAMB Sterling Liquidity Money Market Fd	2,562	45	1	45		39	7		54			18	4	0	10	25	40			7			1
State Street GBP Liquidity LVNAV Fund	3,520	46	-1	57	-1	45	4	10	23	14	5	1		14	13	35	25			7			6
UBS (Irl) Select Money Market Fund-GBP	943	37	1	52		30	6	20	35	8	1			24	41	20	3			13			
Total/Average	226,520	47		57		28	15	12	23	17	5	3	0	12	16	31	18	2	4	0	3	0	3
Maximum		58	4	83	4	67	40	20	35	54	13	18	4	89	35	49	36			15	17	2	21
Median		49	-1	57	-1	31	9	12	25	15	5	0		5	16	39	19			2			
Minimum		12	-3	22	-5	2	2	4		8													
Range		46	7	61	9	67	38	15	35	46	13	18	4	89	35	49	36			15	17	2	21

GBP Short Term VNAV MMFs	Assets	Liquidity Profile				Asset Type Composition																	
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
BlackRock ICS Sterling LEAF	3,214	36	-3	52	-4	49	11	24	13	3				14	29	30	18			2	7		
JPM GBP Liquidity VNAV	662	54	-3	71	-3	40	2	6	18	22	12	1		9	23	22	23			11	8		
Total/Average	3,876	45		62		20	26	9	21	17	7	0	12	26	26	21	7	7	7	7	7	7	1
Maximum		54	-2	71	-3	40	49	11	24	22	12	1	14	29	30	23	11			8			3
Median		45	-3	62	-3	20	26	9	21	17	7	0	12	26	26	21	7			7			1
Minimum		36	-3	52	-4	2	6	18	13	3			9	23	22	18				2	7		
Range		18	1	19	1	40	46	5	6	9	9	1	5	7	8	4	9			2			3

GBP Standard VNAV MMFs	Assets	Liquidity Profile				Asset Type Composition																	
		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Aviva Investors Sterling Liquidity Plus Fund	1,974	30	-2	399		11	2	45	32	3	6												9
FEDERATED STERLING CASH PLUS FUND	919	96	-3	212	2	8	16	7	33	14	23												
Total/Average	2,893	63		306		9	9	26	32	8	14			3	5					30	7	5	9
Maximum		96	-2	399	2	11	16	45	33	14	23			7	10					60	14	9	9
Median		63	-3	306	1	9	9	26	32	8	14			3	5					30	7	5	9
Minimum		30	-3	212		8	2	7	32	3	6												
Range		66	1	187	2	3	13	38	0	11	17			7	10					60	14	9	9

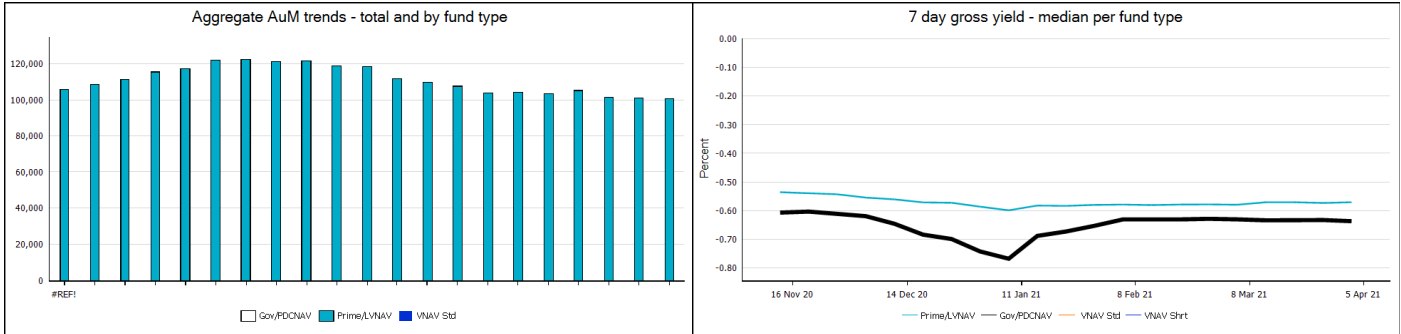
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INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



EUR GOV/PDCNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
BlackRock ICS-Instit Euro Gov Liq Fund	61	40	102	4	5%	-0.64	-0.74	-0.63	-0.73	33	33	Aaa-mf	AAAm	AAAmmf
Total/Net	61	40	102	4	4%	-0.64	-0.74	-0.63	-0.73					
Maximum					5%	-0.64	-0.74	-0.63	-0.73	33	33			
Median						-0.64	-0.74	-0.63	-0.73	33	33			
Minimum					5%	-0.64	-0.74	-0.63	-0.73	33	33			
Range														

EUR PRIME/LVNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
Amundi Money Market Fund-Short Term (EUR)	1,318	-	1,318	-50	-4%	-0.57	-0.64	-0.57	-0.64	32	45	Aaa-mf	AAAm	AAAmmf
BlackRock ICS-Instit Euro Liq Fund	33,354	-	33,354	37	0%	-0.58	-0.65	-0.58	-0.65	46	47	Aaa-mf	AAAm	AAAmmf
Deutsche Managed Euro Fund	7,708	-	7,708	-243	-3%	-0.55	-0.62	-0.55	-0.62	55	56	Aaa-mf	AAAm	AAAmmf
Fidelity Instit Liquidity Fund-Euro	2,024	-	2,024	-99	-5%	-0.67	-0.62	-0.68	-0.63	48	48	Aaa-mf	AAAm	AAAmmf
Goldman Sachs Euro Liq Resv Fund	13,332	-	13,332	265	2%	-0.57	-0.62	-0.57	-0.62	27	27	Aaa-mf	AAAm	AAAmmf
HSBC Euro Liquidity Fund	9,237	-	9,237	578	7%	-0.55	-0.63	-0.55	-0.63	41	48	Aaa-mf	AAAm	AAAmmf
Invesco Euro Liquidity Portfolio	1,097	-	1,097	50	5%	-0.57	-0.65	-0.57	-0.64	42	42	Aaa-mf	AAAm	AAAmmf
JPM EUR Liquidity LVNAV	15,231	-	15,231	-755	-5%	-0.57	-0.62	-0.57	-0.61	52	52	Aaa-mf	AAAm	AAAmmf
LIGM Euro Liquidity Fund	1,142	-	1,142	-116	-9%	-0.57	-0.59	-0.58	-0.59	50	51	Aaa-mf	AAAm	AAAmmf
Morgan Stanley-Euro Liquidity	9,017	-	9,017	197	2%	-0.57	-0.63	-0.57	-0.63	51	52	Aaa-mf	AAAm	AAAmmf
State Street EUR Liquidity LVNAV Fund	6,000	-	6,000	-88	-1%	-0.57	-0.67	-0.57	-0.67	47	48	Aaa-mf	AAAm	AAAmmf
UBS (Irl) Select Money Market Fund-EUR	1,181	-	1,181	-90	-7%	-0.58	-0.63	-0.58	-0.63	39	40	Aaa-mf	AAAm	AAAmmf
Total/Net	100,641	-	100,641	-314	0%	-0.58	-0.63	-0.58	-0.63					
Maximum					7%	-0.55	-0.59	-0.55	-0.59	55	56			
Median						-0.57	-0.63	-0.57	-0.63	47	48			
Minimum					-9%	-0.67	-0.67	-0.68	-0.67	27	27			
Range						0.12	0.08	0.13	0.08	28	29			

EUR Short Term VNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
Aberdeen Standard Liquidity Fund (Lux)-Euro	3,455	-	3,455	-101	-3%	-0.52	-0.53	-0.52	-0.53	52	54	Aaa-mf	AAAm	AAAmmf
Aviva Investors Euro Liquidity Fund	-	1,842	1,842	-111	-6%	-0.51	-0.61	-0.51	-0.61	46	52	Aaa-mf	AAAm	AAAmmf
BlackRock ICS Euro LEAF	357	4,213	4,570	128	3%	-0.57	-0.64	-0.57	-0.64	42	43	Aaa-mf	AAAm	AAAmmf
JPM EUR Liquidity VNAV	1,452	-	1,452	31	2%	-0.57	-0.70	-0.57	-0.69	53	53	Aaa-mf	AAAm	AAAmmf
Northern Trust Gbl-The Euro Liquidity Fund	1,650	-	1,650	37	2%	-0.56	-0.66	-0.55	-0.66	49	50	Aaa-mf	AAAm	AAAmmf
Total/Net	6,914	6,055	12,969	-16	0%	-0.54	-0.63	-0.54	-0.63					
Maximum					3%	-0.51	-0.53	-0.51	-0.53	53	54			
Median						-0.54	-0.64	-0.54	-0.64	49	52			
Minimum					-6%	-0.57	-0.70	-0.57	-0.69	42	43			
Range						0.06	0.18	0.06	0.16	11	11			

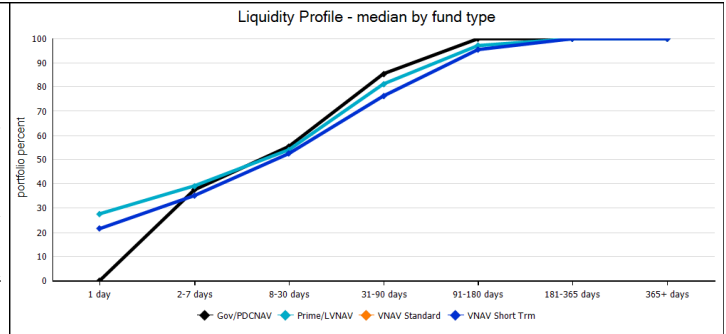
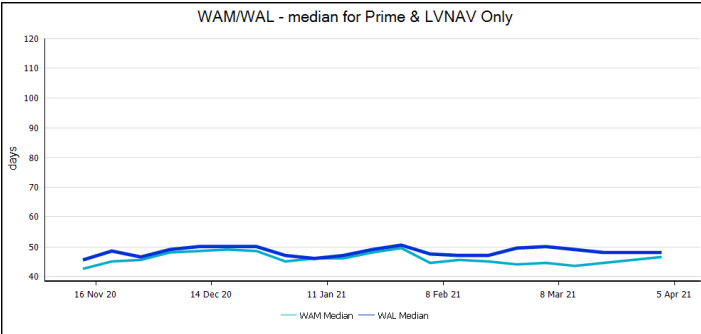
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INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



EUR GOV/PDCNAV MMFs	Assets				Liquidity Profile							Asset Type Composition										
	WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
BlackRock ICS-Instit Euro Gov Liq Fund	102		33	-7	33	-7						73	12	15								
Total/Average	102		33		33							73	12	15								
Maximum			33	-7	33	-7						73	12	15								
Median			33	-7	33	-7						73	12	15								
Minimum			33	-7	33	-7						73	12	15								
Range			33	-7	33	-7						73	12	15								

EUR PRIME/LVNAV MMFs	Assets				Liquidity Profile							Asset Type Composition										
	WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Amundi Money Market Fund-Short Term (EUR)	1,318		32	3	45	3						20	4	21	27	21						7
BlackRock ICS-Instit Euro Liq Fund	33,354		46	-3	47	-4						3		13	11	20	42	8	3			
Deutsche Managed Euro Fund	7,708		55	1	56	-1						7			23	19	34	4	13			0
Fidelity Instit Liquidity Fund-Euro	2,024		48	-1	48	-1									0	0	0					0
Goldman Sachs Euro Liq Resv Fund	13,332		27	-2	27	-2						11	1		18	15	34		1			21
HSBC Euro Liquidity Fund	9,237		41	-2	48						0	19	0		35	24	21		2			
Invesco Euro Liquidity Portfolio	1,097		42	-6	42	-6						9			26	26	22	14				3
JPM EUR Liquidity LVNAV	15,231		52		52							0		17	11	24	33	12	1			1
LGM Euro Liquidity Fund	1,142		50	9	51	8						0			26	32	37					4
Morgan Stanley-Euro Liquidity	9,017		51	-3	52	-3						0			30	37	25		1			4
State Street EUR Liquidity LVNAV Fund	6,000		47	5	48	5						3		8	14	18	44	12	1			
UBS (Int) Select Money Market Fund-EUR	1,181		39		40	-1						2			25	13	50	4	6			
Total/Average	100,641		44		46						0	6	0	5	18	21	30	4	3	0		3
Maximum			55	9	56	8					0	20	4	21	35	37	50	14	13	1		21
Median			47	-1	48	-1					0	3			21	22	33	2	1			1
Minimum			27	-6	27	-6									0	0						
Range			28	15	29	14					0	20	4	21	35	37	50	14	13	1		21

EUR Short Term VNAV MMFs	Assets				Liquidity Profile							Asset Type Composition										
	WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rvse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Aberdeen Standard Liquidity Fund (Lux)-Euro	3,455		52	1	54	1									15	29	22	4	4			26
Aviva Investors Euro Liquidity Fund	1,842		46	1	52	2									28	18	53	9			1	
Blackrock ICS Euro LEAF	4,570		42	-5	43	-4									7	35	16	31	9	2		
JPM EUR Liquidity VNAV	1,452		53	-3	53	-2									18	9	28	29	14			2
Northern Trust Gbl-The Euro Liquidity Fund	1,650		49	2	50	3									4	32	39		1			24
Total/Average	12,969		48		50										5	18	24	35	5	1		10
Maximum			53	2	54	3									18	35	32	53	14	4		26
Median			49	1	52	1									15	28	31	4	1			2
Minimum			42	-5	43	-4									4	16	22					
Range			11	7	11	7									18	31	16	31	14	4	1	26

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