

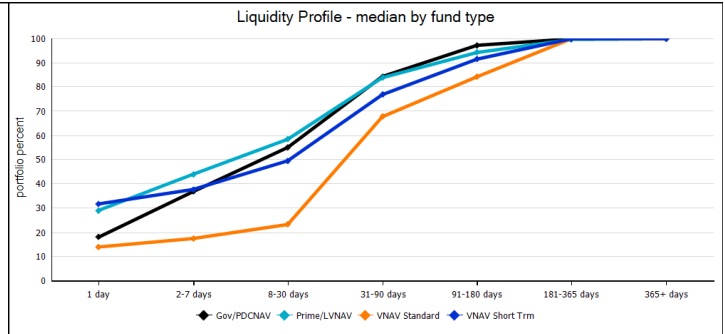
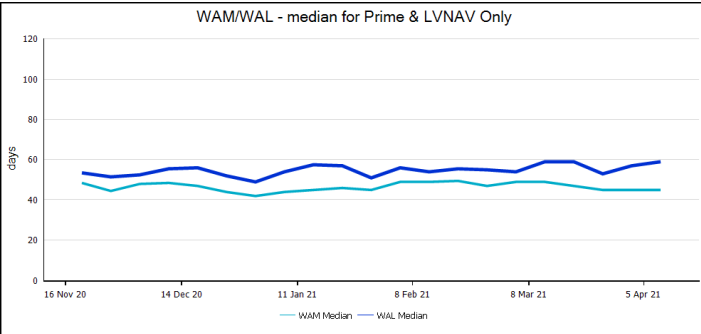
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IMMFA Week Report USD

9 April 2021



INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



	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	19,179	43	1	49	4	26	8	24	28	9	5	74		26									
BNY Mellon US Treasury Fund	16,891	51	-6	53	-7	24	24	24	32	11	9	76											24
Deutsche Managed Dollar Treasury Fund	532	16	-3	87	-6	14	64	22	22			86		13	0								
Federated S-T US Govt Sec Fund	784	23	-3	25	-4	74	2	18	5	1													
Goldman Sachs USS Treas Liq Resv Fund	51,796	56	1	67	2	13	4	25	30	25	3	84											16
HSBC US Treasury Liquidity Fund	981	35	5	55		11	3	27	35	25		58	31										11
JPM USD Treasury CNAV	49,902	43	-1	44	-1	30	4	19	36	7	4	70		30									
Morgan Stanley-USD Treasury Liquidity	14,875	47	-6	53	-6	37	3	19	22	15	3	61	3										35
State Street US Treasury Liquidity Fund	1,297	45	4	45	5	35	4	15	33	13	1	62		33	6								
UBS Select Money Market US Treasury Fund	976	52	-2	52	-2	15	28	37	21			85		15									
Total/Average	157,213	41		53		18	19	18	29	13	3	66	3	12	1								9
Maximum		56	4	87	5	37	74	28	37	25	9	86	31	33	6								35
Median		44	-2	53	-2	14	4	21	31	12	2	72		7									
Minimum		16	-6	25	-7				18														
Range		40	10	62	12	37	74	28	19	25	9	86	31	33	6								35

	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	3,290	43	-2	45	-1	28	19	16	26	8	3												5
Amundi Money Market Fund-Short Term (USD)	1,958	35	2	43	2	34	5	18	31	7	5	4		9									5
Aviva Investors USD Liquidity Fund	1,063	54	4	57	4	21	32	31	7	10													1
Blackrock ICS US Dollar Liquidity Fund	52,554	50	-1	63	-1	28	11	15	28	11	7	2		1	21	25	41						1
BNY Mellon USD Liquidity Fund	7,054	39	1	68	1	50	5	21	9	8	6												
Deutsche Managed Dollar Fund	12,477	48	2	82	-1	46	1	11	23	12	7												
Federated S-T US Prime Fund	1,343	25	8	29	8	72	12	8	4	4													3
Fidelity Instlt Liquidity Fund-USD																							
Goldman Sachs USS Liq Resv Fund	33,129	32	-7	32	-7	52	9	8	21	11		16			44	6	34					0	
HSBC US Dollar Liquidity Fund	34,837	51	3	66	3	20	15	11	29	15	9	1			18	23	56					2	
Insight Liquidity Fund-USD	787	32	11	32	11	48	8	18	23	8	4				44	28	28						
Invesco US Dollar Liquidity Portfolio	7,866	42	2	60	2	27	11	22	28	8	4	10		3	19	19	41			9			0
JPM USD Government LVNAV	1,594	23	25	5		53	2	17	17	11		41	4	53									
JPM USD Liquidity LVNAV	108,790	55	5	73	5	26	9	14	18	24	10	0			24	26	36			1	14		3
LGM USD Liquidity Fund	3,702	38	-2	38	-2	46	3	12	27	9	3			3	38	28	29						3
Morgan Stanley-USD Liquidity	19,862	58	1	75	1	22	24	6	29	10	9				13	34	51						1
Northern Trust The Dollar Fund	11,711	47	4	59	2	26	3	18	39	12	1				23	29	47						
State Street USD Liquidity LVNAV Fund	15,255	54	75	75		29	8	12	34	9	8	1		3	26	29	36						5
UBS (Irt) Select Money Market Fund-USD	7,847	53	59	-1		19	19	14	26	19	4				1	7	14	78					
Total/Average	325,119	43		55		29	15	14	25	10	5	4	0	4	23	20	37			1	3		1
Maximum		58	11	82	11	53	72	32	39	24	10	41	4	53	45	36	78			9	17		5
Median		45	2	59	1	27	9	14	27	10	5				22	24	36						
Minimum		23	-7	25	-7			5	8														
Range		35	18	57	18	53	72	27	31	24	10	41	4	53	45	36	78			9	17		5

	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	3,152	49	11	59	13	36	5	11	32	9	7	1		15	10	23	38			7	5		
JPM USD Liquidity VNAV	10,188	56	3	78	3	24	9	7	23	26	11	16			16	26	37			3	18		
JPM USD Treasury VNAV	588	46	-1	49	-1	35	4	17	27	8	7	65		35									
Total/Average	13,928	50		62		32	6	12	27	15	8	22		17	9	16	25			3	8		
Maximum		56	11	78	13	36	9	17	32	26	11	65		35	16	26	38			7	18		
Median		49	3	59	3	35	5	11	27	9	7	1		15	10	23	37			3	5		
Minimum		46	-1	49	-1	24	4	7	23	8	7												
Range		10	12	29	14	13	5	10	9	18	4	65		35	16	26	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	142	85	3	120	-1	14	3	6	45	16	16				6	43	20						8
Total/Average	142	85		120		14	3	6	45	16	16				6	43	20						8
Maximum		85	3	120	-1	14	3	6	45	16	16				6	43	20						8
Median		85	3	120	-1	14	3	6	45	16	16				6	43	20						8
Minimum		85	3	120	-1	14	3	6	45	16	16				6	43	20						8
Range		85	3	120	-1	14	3	6	45	16	16				6	43	20						8

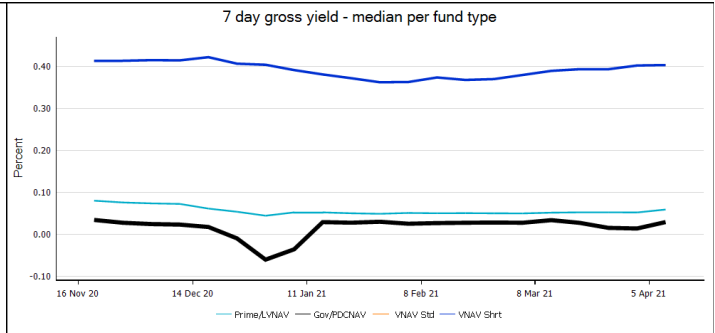
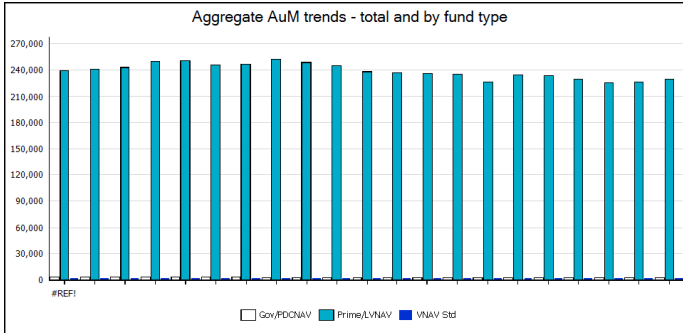
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IMMFA Week Report GBP

9 April 2021



INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



GBP GOV/PDCNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day Gross (%)	7 Day Net (%)	30 Day Gross (%)	30 Day Net (%)			Moody	S&P	Fitch
Blackrock ICS Sterling Government Liquidity Fund	556	2,250	2,806	-147	-5%	0.02	-0.02	0.02	-0.01	49	49	Aaa-mf	AAAm	AAAmmf
Goldman Sachs Sterling Govt Liq Resv Fund	165	-	165	-	0%	0.04	-0.01	0.03	-0.02	50	50	Aaa-mf	AAAm	
Total/Net	721	2,250	2,971	-147	-5%	0.03	-0.01	0.02	-0.02					
Maximum						0.04	-0.01	0.03	-0.01	50	50			
Median						0.03	-0.01	0.02	-0.02	50	50			
Minimum						-0.02	-0.02	0.02	-0.02	49	49			
Range						0.02	0.01	0.01	0.01	1	1			

GBP PRIME/LVNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day Gross (%)	7 Day Net (%)	30 Day Gross (%)	30 Day Net (%)			Moody	S&P	Fitch
Aberdeen Standard Liquidity Fund (Lux)-Sterling	203	21,021	21,224	227	1%	0.09	0.01	0.09	0.01	56	60	Aaa-mf	AAAm	AAAmmf
Aviva Investors Sterling Government Liquidity Fund	4,632	-	4,632	41	1%	0.05	0.01	0.03	0.01	22	34	Aaa-mf	AAAm	
Aviva Investors Sterling Liquidity Fund	-	25,696	25,696	455	2%	0.09	0.01	0.08	0.01	54	82	Aaa-mf	AAAm	
Blackrock ICS Sterling Liquidity Fund	3,700	38,959	42,659	1,513	4%	0.06	0.01	0.06	0.01	45	65	Aaa-mf	AAAm	AAAmmf
Deutsche Managed Sterling Fund	-	7,757	7,757	803	12%	0.06	0.01	0.05	0.01	52	61	Aaa-mf	AAAm	AAAmmf
Federated S-T Sterling Prime Fund	175	6,394	6,570	432	7%	0.07	0.01	0.06	0.01	55	72	Aaa-mf	AAAm	AAAmmf
Fidelity Instit Liquidity Fund-Sterling	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Goldman Sachs Sterling Liq Resv Fund	1,027	14,131	15,158	1,195	9%	0.05	0.01	0.04	0.01	42	42	Aaa-mf	AAAm	AAAmmf
HSBC Sterling Liquidity Fund	260	7,594	7,854	-193	-2%	0.06	0.01	0.06	0.01	55	66	Aaa-mf	AAAm	
Insight Liquidity Fund-GBP	174	22,843	23,017	-1,360	-6%	0.06	0.01	0.06	0.01	58	59	Aaa-mf	AAAm	AAAmmf
Invesco Sterling Liquidity Portfolio	923	973	1,896	34	2%	0.01	0.01	0.01	0.01	50	58	Aaa-mf	AAAm	AAAmmf
JPM GBP Liquidity LVNAV	599	12,837	13,436	200	2%	0.06	0.01	0.06	0.01	53	71	Aaa-mf	AAAm	AAAmmf
LGIM Sterling Liquidity Fund	-	37,680	37,680	148	0%	0.06	0.01	0.06	0.01	48	55	Aaa-mf	AAAm	AAAmmf
Morgan Stanley-Sterling Liquidity	86	5,215	5,302	528	11%	0.07	0.03	0.07	0.02	53	58	Aaa-mf	AAAm	AAAmmf
Northern Trust The Sterling Fund	-	9,880	9,880	801	9%	0.06	0.01	0.06	0.01	47	61	Aaa-mf	AAAm	
RLAMB Sterling Liquidity Money Market Fd	-	2,573	2,573	11	0%	0.05	0.02	0.05	0.02	41	42	Aaa-mf	AAAm	AAAmmf
State Street GBP Liquidity LVNAV Fund	328	3,337	3,665	145	4%	0.05	0.03	0.05	0.03	47	57	Aaa-mf	AAAm	AAAmmf
UBS (Irl) Select Money Market Fund-GBP	296	611	907	-36	-4%	0.06	0.01	0.05	0.01	46	62	Aaa-mf	AAAm	AAAmmf
Total/Net	12,403	217,501	229,906	4,944	2%	0.06	0.01	0.05	0.01					
Maximum						0.09	0.03	0.09	0.03	58	82			
Median						0.06	0.01	0.05	0.01	50	60			
Minimum						-0.06	-0.01	0.05	0.01	22	34			
Range						0.09	0.03	0.09	0.03	36	48			

GBP Short Term VNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day Gross (%)	7 Day Net (%)	30 Day Gross (%)	30 Day Net (%)			Moody	S&P	Fitch
BlackRock ICS Sterling LEAF	1,262	2,319	3,580	367	11%	0.05	0.02	0.05	0.02	38	53	Aaa-mf	AAAm	AAAmmf
JPM GBP Liquidity VNAV	655	1	655	-7	-1%	0.05	0.01	0.05	0.01	58	76	Aaa-mf	AAAm	AAAmmf
Total/Net	1,917	2,320	4,235	360	9%	0.05	0.01	0.05	0.01					
Maximum						0.05	0.02	0.05	0.02	58	76			
Median						0.05	0.01	0.05	0.01	48	65			
Minimum						-0.05	-0.01	0.05	0.01	38	53			
Range						0.02	0.01	0.02	0.01	20	23			

GBP Standard VNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day Gross (%)	7 Day Net (%)	30 Day Gross (%)	30 Day Net (%)			Moody	S&P	Fitch
Aviva Investors Sterling Liquidity Plus Fund	1,974	-	1,974	-	0%	0.57	0.47	0.57	0.47	28	388			AAAmmf
FEDERATED STERLING CASH PLUS FUND	915	-	915	-4	0%	0.24	0.06	0.23	0.05	84	200			AAAF
Total/Net	2,889	-	2,889	-4	0%	0.40	0.26	0.40	0.26					
Maximum						0.57	0.47	0.57	0.47	84	388			
Median						0.40	0.26	0.40	0.26	56	294			
Minimum						0.24	0.06	0.23	0.05	28	200			
Range						0.33	0.41	0.34	0.42	56	188			

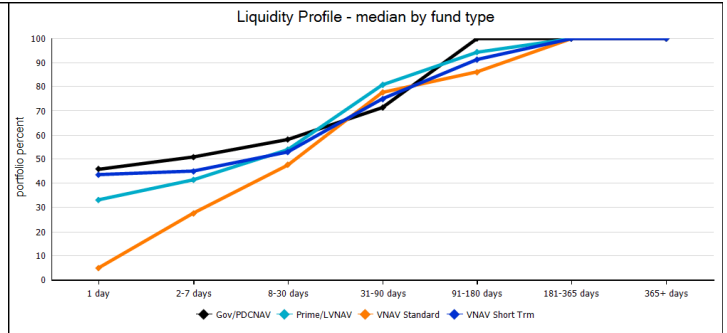
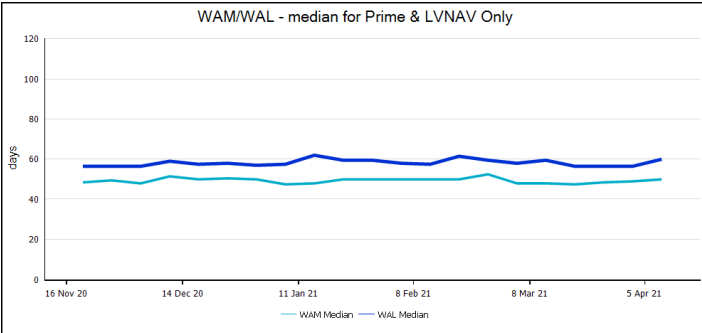
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		WAM	chg	WAL	chg	1 day	2-7 days	8-30 days	31-90 days	91-180 days	181-365 d	365+ days	Hi Qual Gov	Other Gov	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Blackrock ICS Sterling Government Liquidity Fund	2,806	49	3	49	3	42	10	8	8	32		48	52										
Goldman Sachs Sterling Govt Liq Resv Fund	165	50	-3	50	-3	50	6	18	26			30		3	1	25							41
Total/Average	2,971	50		50		46	5	7	13	29		39	26	2	1	13							20
Maximum		50	3	50	3	50	10	8	18	32		48	52	3	1	25							41
Median		50		50		46	5	7	13	29		39	26	2	1	13							20
Minimum		49	-3	49	-3	42	6	8	26			30											
Range		1	6	1	6	8	10	2	10	6		19	52	3	1	25							41

GBP PRIME/LVNAV MMFs	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	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other		
Aberdeen Standard Liquidity Fund (Lux)-Sterling	21,224	56	5	60	5	29	19	12	24	10	5			9	25	37	22	3		3	2		3	
Aviva Investors Sterling Government Liquidity Fund	4,632	22	10	34	12	60	15	9	15			19	81											
Aviva Investors Sterling Liquidity Fund	25,696	54	82	-1		22	2	27	22	15	13			25	9	43	9			12	1			
Blackrock ICS Sterling Liquidity Fund	42,659	45	65	-1		35	9	9	30	13	4		0	23	15	31	21	2		8			1	
Deutsche Managed Sterling Fund	7,757	52	-6	61	-6	43	2	7	27	11	9		2		28	19	18			32				
Federated S-T Sterling Prime Fund	6,570	55	3	72	1		39	10	34	8	10													
Fidelity Institt Liquidity Fund-Sterling																								
Goldman Sachs Sterling Liq Resv Fund	15,158	42	-1	42	-1	42	7	12	23	13	2		13		19	12	33			1			22	
HSBC Sterling Liquidity Fund	7,854	55	2	66	2	27	1	10	30	20	11		2		25	41	31			1				
Insight Liquidity Fund-GBP	23,017	58	3	59	4	29	16	16	23	11	6		1	21	19	42	14			2			1	
Invesco Sterling Liquidity Portfolio	1,896	50	-1	58	-2	32	9	11	27	19	3		2		26	40	16	13				2		
JPM GBP Liquidity LVNAV	13,436	53	8	71	7	37	7	7	22	15	12		1	28	11	22	22	8		8			0	
LGIM Sterling Liquidity Fund	37,680	48	3	55	3	34	6	11	30	15	4			26	7	50	12			3			3	
Morgan Stanley Sterling Liquidity	5,302	53	3	58	2	42	3	9	30	13	4				32	39	18			4			8	
Northern Trust The Sterling Fund	9,880	47	-3	61	-4	32	12	12	23	19	2			7	21	40	26			2				
RLAMB Sterling Liquidity Money Market Fd	2,573	41	-4	42	-3	39	0	7	44	10			19	13	24	36	6			1				
State Street GBP Liquidity LVNAV Fund	3,665	47	1	57		40	4	16	21	11	8		3	18	16	34	19			6			5	
UBS (Irl) Select Money Market Fund-GBP	907	46	9	62	10	22	5	21	37	12	3				22	38	23	3	14					
Total/Average	229,906	48		59		33	8	13	27	14	6		4	0	15	18	31	17	2	6	0	2	2	
Maximum		58	10	82	12	60	39	27	44	20	13		19	4	81	32	50	33	13	32	2	2	22	
Median		50	2	60	1	34	6	11	27	13	4		1	9	19	37	18			2				
Minimum		22	-6	34	-6			7	9	8														
Range		36	16	48	18	60	39	20	35	12	13		19	4	81	32	50	33	13	32	2	22	22	

GBP Short Term VNAV MMFs	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	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
BlackRock ICS Sterling LEAF	3,580	38	2	53	1	49	2	9	25	11	4			19	27	30	16	2		6			
JPM GBP Liquidity VNAV	655	58	4	76	5	39	1	7	20	21	13		1	11	22	23	21	11	8				2
Total/Average	4,235	48		65		44	1	8	22	16	9		0	15	25	27	19	7	7	7	7	7	1
Maximum		58	4	76	5	49	2	9	25	21	13		1	19	27	30	21	11	8	8	2	2	2
Median		48	3	65	3	44	1	8	22	16	9		0	15	25	27	19	7	7	7	7	7	1
Minimum		38	2	53	1	39	1	7	20	11	4			11	22	23	16	2	6	2	6	2	2
Range		20	2	23	4	10	2	2	5	10	9		1	8	5	7	6	9	2	2	2	2	2

GBP Standard VNAV MMFs	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	Rv/rse Repo	Deposits	CDs	CP	ABCP	FRN	MTN	Other	
Aviva Investors Sterling Liquidity Plus Fund	1,974	28	-2	388	-11	10	20	31	30	4	5												
FEDERATED STERLING CASH PLUS FUND	915	84	-12	200	-12		25	9	30	13	23												
Total/Average	2,889	56		294		5	23	20	30	9	14				3	5				30	7	5	9
Maximum		84	-2	388	-11	10	25	31	30	13	23				7	10				60	14	9	9
Median		56	-7	294	-12	5	23	20	30	9	14				3	5				30	7	5	9
Minimum		28	-12	200	-12	10	20	9	30	4	5									60	14	9	9
Range		56	10	188	1	10	5	22	0	9	17				7	10				60	14	9	9

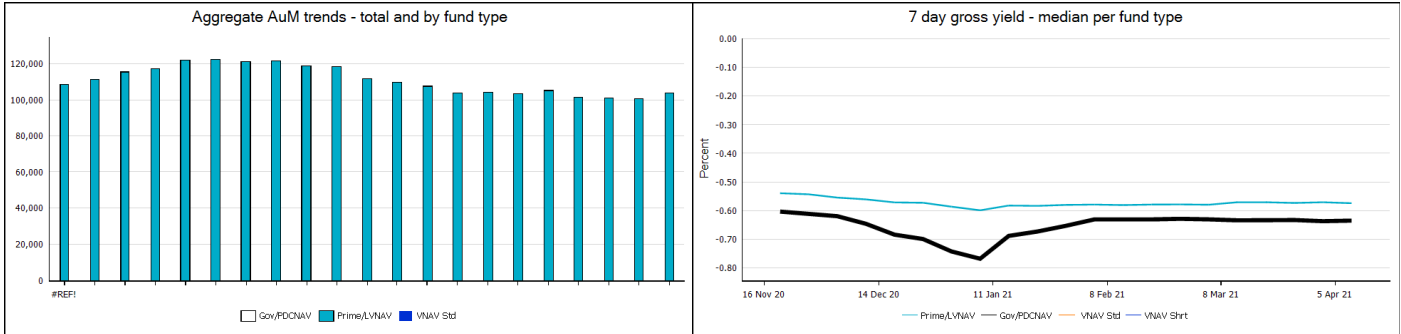
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EUR GOV/PDCNAV MMFs	Assets					Yield				WAM	WAL	Agency Rating		
	Accum	Dist	Total	Change	Change %	7 Day	7 Day	30 Day	30 Day			Moody	S&P	Fitch
						Gross (%)	Net (%)	Gross (%)	Net (%)					
BlackRock ICS-Instit Euro Gov Liq Fund	61	40	102		0%	-0.63	-0.73	-0.63	-0.73	38	38	Aaa-mf	AAAm	AAAmmf
Total/Net	61	40	102	-		-0.63	-0.73	-0.63	-0.73					
Maximum					0%	-0.63	-0.73	-0.63	-0.73	38	38			
Median						-0.63	-0.73	-0.63	-0.73	38	38			
Minimum					0%	-0.63	-0.73	-0.63	-0.73	38	38			
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)	1,306	-	1,306	-12	-1%	-0.59	-0.62	-0.58	-0.63	27	40	Aaa-mf	AAAm	AAAmmf
BlackRock ICS-Instit Euro Liq Fund	37,120	-	37,120	3,766	11%	-0.58	-0.65	-0.58	-0.65	47	47	Aaa-mf	AAAm	AAAmmf
Deutsche Managed Euro Fund	7,481	-	7,481	-227	-3%	-0.55	-0.62	-0.55	-0.62	56	58	Aaa-mf	AAAm	AAAmmf
Fidelity Instit Liquidity Fund-Euro	-	-	-	-	-	-	-	-	-	-	-	Aaa-mf	AAAm	AAAmmf
Goldman Sachs Euro Liq Resv Fund	13,858	-	13,858	526	4%	-0.57	-0.62	-0.57	-0.62	28	28	Aaa-mf	AAAm	AAAmmf
HSBC Euro Liquidity Fund	9,612	-	9,612	375	4%	-0.54	-0.62	-0.54	-0.62	44	51	Aaa-mf	AAAm	AAAmmf
Invesco Euro Liquidity Portfolio	1,041	-	1,041	-56	-5%	-0.57	-0.65	-0.57	-0.65	46	46	Aaa-mf	AAAm	AAAmmf
JPM EUR Liquidity LVNAV	15,839	-	15,839	609	4%	-0.57	-0.61	-0.57	-0.61	50	50	Aaa-mf	AAAm	AAAmmf
LGIM Euro Liquidity Fund	1,262	-	1,262	120	10%	-0.58	-0.59	-0.58	-0.59	48	48	Aaa-mf	AAAm	AAAmmf
Morgan Stanley-Euro Liquidity	9,146	-	9,146	128	1%	-0.57	-0.63	-0.57	-0.63	54	55	Aaa-mf	AAAm	AAAmmf
State Street EUR Liquidity LVNAV Fund	6,196	-	6,196	196	3%	-0.57	-0.67	-0.57	-0.67	48	48	Aaa-mf	AAAm	AAAmmf
UBS (Irl) Select Money Market Fund-EUR	1,226	-	1,226	44	4%	-0.58	-0.63	-0.58	-0.63	39	39	Aaa-mf	AAAm	AAAmmf
Total/Net	104,087	-	104,087	5,469	5%	-0.57	-0.57	-0.57	-0.57					
Maximum					11%	-0.54	-0.62	-0.54	-0.62	56	58			
Median						-0.57	-0.62	-0.57	-0.62	47	48			
Minimum					-5%	-0.59	-0.67	-0.58	-0.67	27	28			
Range						0.04	0.67	0.04	0.67	29	30			

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	3,831	-	3,831	376	11%	-0.52	-0.53	-0.52	-0.53	45	47	Aaa-mf	AAAm	AAAmmf
Aviva Investors Euro Liquidity Fund	-	1,890	1,890	48	3%	-0.51	-0.61	-0.51	-0.61	45	51	Aaa-mf	AAAm	AAAmmf
Blackrock ICS Euro LEAF	366	3,823	4,189	-381	-8%	-0.57	-0.64	-0.57	-0.64	46	47	Aaa-mf	AAAm	AAAmmf
JPM EUR Liquidity VNAV	1,429	-	1,429	-23	-2%	-0.57	-0.69	-0.57	-0.69	54	54	Aaa-mf	AAAm	AAAmmf
Northern Trust Gbl-The Euro Liquidity Fund	1,664	-	1,664	14	1%	-0.56	-0.67	-0.56	-0.66	50	50	Aaa-mf	AAAm	AAAmmf
Total/Net	7,290	5,713	13,003	34	0%	-0.54	-0.63	-0.54	-0.63					
Maximum					11%	-0.51	-0.53	-0.51	-0.53	54	54			
Median						-0.54	-0.64	-0.54	-0.64	46	50			
Minimum					-8%	-0.57	-0.69	-0.57	-0.69	45	47			
Range						0.06	0.17	0.06	0.17	9	7			

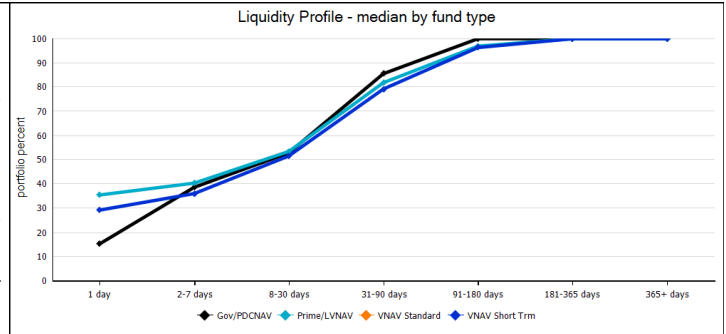
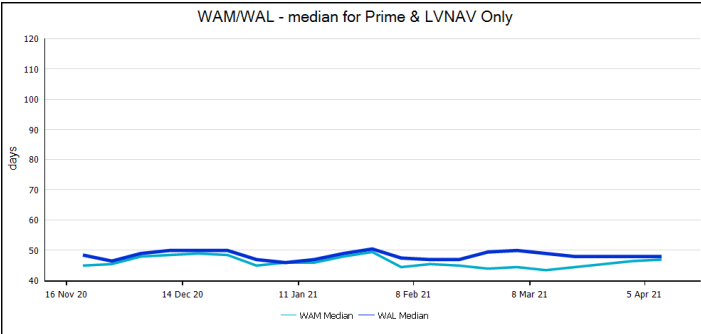
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INSTITUTIONAL MONEY MARKET FUNDS ASSOCIATION



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		38	5	38	5	15	23	14	33	14	73	12	15								
Total/Average	102		38	5	38	5	15	23	14	33	14	73	12	15								
Maximum			38	5	38	5	15	23	14	33	14	73	12	15								
Median			38	5	38	5	15	23	14	33	14	73	12	15								
Minimum			38	5	38	5	15	23	14	33	14	73	12	15								
Range			38	5	38	5	15	23	14	33	14	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)	1,306		27	-5	40	-5	43	5	17	20	10	18	4	21	8	26	17					6
BlackRock ICS-Instit Euro Liq Fund	37,120		47	1	47		30	8	11	31	16	2		15	17	19	37	6	3			
Deutsche Managed Euro Fund	7,481		56	1	58	2	25	3	13	39	16	7			23	21	34	3	12			
Fidelity Instit Liquidity Fund-Euro																						
Goldman Sachs Euro Liq Resv Fund	13,858		28	1	28	1	46	9	16	20	9	11			23	14	30		0			22
HSCB Euro Liquidity Fund	9,612		44	3	51	3	40	6	9	25	15	19	0		39	20	21		2			
Invesco Euro Liquidity Portfolio	1,041		46	4	46	4	34	1	11	27	25	8			26	26	25	14				1
JPM EUR Liquidity LVNAV	15,839		50	-2	50	-2	35	9	13	24	16	0		24	11	22	28	11	1			2
LGM Euro Liquidity Fund	1,262		48	-2	48	-3	40	5	10	25	17	4			36	28	31		1			4
Morgan Stanley-Euro Liquidity	9,146		54	3	55	3	36	4	9	33	14	0			32	37	25		3			4
State Street EUR Liquidity LVNAV Fund	6,196		48	1	48		31	3	14	33	15	3			17	17	43	11	1			
UBS (Int) Select Money Market Fund-EUR	1,226		39		39	-1	30	2	20	36	12	2		8	25	12	52	4	4			
Total/Average	104,087		44		46		35	5	13	28	15	6	0	6	23	22	31	4	2	0		3
Maximum			56	4	58	4	46	9	20	39	25	19	4	24	39	37	52	14	12	1		22
Median			47	1	48		35	5	13	27	15	3			23	21	30	3	1			
Minimum			27	-5	28	-5	25	1	9	20	9				8	12	17					
Range			29	9	30	9	21	8	11	19	16	19	4	24	31	25	35	14	12	1		22

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	3,831		45	-7	47	-7	41	6	11	29	9				23	26	21		4	3		24
Aviva Investors Euro Liquidity Fund	1,890		45	-1	51	-1	19	6	25	29	16				30	17	51		9			2
Blackrock ICS Euro LEAF	4,189		46	4	47	4	36	3	12	29	18				30	18	35	9	2			
JPM EUR Liquidity VNAV	1,429		54	1	54	1	34	4	14	22	21			17	10	28	29	14				2
Northern Trust Gbl-The Euro Liquidity Fund	1,664		50	1	50		17	15	16	30	22				8	30	44		1			17
Total/Average	13,003		48		50		29	7	16	28	17			4	20	24	36	5	1	0		9
Maximum			54	4	54	4	41	15	25	30	22			17	30	30	51	14	3	2		24
Median			46	1	50		34	6	14	29	18				23	26	35	4	1			2
Minimum			45	-7	47	-7	17	3	11	22	9				8	17	21					
Range			9	11	7	11	24	13	15	8	12			17	22	13	31	14	3	2		24

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