

Morgan Stanley Liquidity Funds Portfolio Holdings

Fund Name Morgan Stanley Liquidity Funds-Euro Liquidity  
 Fund Type Short-Term LVNAV MMF  
 Reporting Currency EUR  
 Statement Date 17-May-24  
 WAM (days) 42  
 WAL (days) 55  
 Net Assets 13,582,567,446.16

CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor	Sponsor Moody's	Sponsor S&P	Sponsor Fitch	Currency	Par Value	Coupon Rate	Coupon Type	%	Country	Days to Maturity (1)	Final Maturity Date (2)				
	FRO128512318	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	100,000,000			0.74%	FRANCE	3	22-May-24				
	XS2793724506	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	150,000,000			1.10%	FRANCE	3	22-May-24				
	XS2729742762	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	AUSTRALIA	44	2-Jul-24				
	XS2737009196	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.37%	SPAIN	30	18-Jun-24				
	XS2744947354	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	SPAIN	47	5-Jul-24				
	XS2761178586	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	10,000,000			0.07%	SPAIN	74	1-Aug-24				
	XS2762260888	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.37%	SPAIN	75	2-Aug-24				
	XS2793796249	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	SPAIN	127	23-Sep-24				
	FRO128202589	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	127	23-Sep-24				
	FRO128451941	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.10%	FRANCE	78	5-Aug-24				
	FRO128619691	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	176	11-Nov-24				
	XS2763511412	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	UNITED KINGDOM	78	5-Aug-24				
	XS2811652911	BAVERISCHE MOTOREN WERKE AG	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					EUR	75,000,000			0.55%	GERMANY	5	24-May-24				
	FRO128358662	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.10%	FRANCE	44	2-Jul-24				
	XS281602049	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	100,000,000			0.74%	UNITED STATES	4	23-May-24				
	XS2818313483	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	90,000,000			0.66%	UNITED STATES	9	28-May-24				
	XS2820600430	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	50,000,000			0.37%	UNITED STATES	2	21-May-24				
	XS2821743163	DEUTSCHE BAHN FINANCE BV	P-1	A-1+	NR	COMMERCIAL PAPER	TRANSPORT					EUR	70,000,000			0.51%	GERMANY	22	10-Jun-24				
	XS2790100197	ERSTE GROUP BANK AG	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	AUSTRIA	122	18-Sep-24				
	XS2711899787	EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	85,000,000			0.62%	EMU COUNTRIES	47	5-Jul-24				
	FRO128512490	HSBC BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	UNITED KINGDOM	218	23-Dec-24				
	XS2782307917	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	NETHERLANDS	173	8-Nov-24				
	XS2809684470	LINDE AG	P-1	A-1	NR	COMMERCIAL PAPER	INDUSTRIAL					EUR	25,000,000			0.18%	GERMANY	9	28-May-24				
	XS2798873522	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	AUSTRALIA	107	3-Sep-24				
	FRO128352707	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	43	1-Jul-24				
	FRO128481415	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	127	23-Sep-24				
	FRO128501139	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	166	1-Nov-24				
	FRO128509009	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	135	1-Oct-24				
	FRO128307149	OESTERREICHISCHE KONTROLLBANK AG	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					EUR	300,000,000			2.20%	AUSTRIA	47	5-Jul-24				
	XS2799946806	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	95,500,000			0.70%	UNITED STATES	50	8-Jun-24				
	XS2810193099	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	47,500,000			0.35%	UNITED STATES	54	12-Jul-24				
	XS2811649297	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	116,000,000			0.85%	UNITED STATES	58	16-Jul-24				
	FRO128451871	SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	40,000,000			0.29%	FRANCE	17	5-Jun-24				
	XS2750261666	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	SWEDEN	57	15-Jul-24				
	XS2790076207	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	SWEDEN	213	18-Dec-24				
	XS2735287174	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					EUR	75,000,000			0.55%	JAPAN	25	13-Jun-24				
<b>COMMERCIAL PAPER Total</b>													<b>3,429,000,000</b>		<b>25.02%</b>								
	XS2731324492	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	62,000,000			0.46%	UNITED STATES	17	5-Jun-24				
	XS2732996409	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	57,000,000			0.42%	UNITED STATES	19	7-Jun-24				
	XS2745720354	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	71,000,000			0.52%	UNITED STATES	50	8-Jun-24				
	XS2778117403	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	UNITED STATES	103	30-Aug-24				
	XS2784371838	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	UNITED STATES	53	11-Jul-24				
	XS2786939485	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	UNITED STATES	117	13-Sep-24				
	XS2820416582	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	66,000,000			0.48%	UNITED STATES	176	11-Nov-24				
	XS2808174739	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	15,000,000			0.11%	FRANCE	4	23-May-24				
	XS2827685855	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	240,000,000			1.77%	FRANCE	1	20-May-24				
	XS2775069474	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	20,000,000			0.15%	FRANCE	3	22-May-24				
	XS2798085333	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	FRANCE	15	3-Jun-24				
	XS2815975078	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	FRANCE	169	4-Nov-24				
	XS2821645582	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	80,000,000			0.58%	FRANCE	176	11-Nov-24				
	XS2822419789	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	40,000,000			0.29%	FRANCE	117	13-Sep-24				
	XS2821899171	SUNDERLAND RECEIVABLES SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	30,000,000			0.22%	UNITED KINGDOM	86	13-Aug-24				
<b>ASSET BACKED COMMERCIAL PAPER Total</b>													<b>1,081,000,000</b>		<b>7.92%</b>								
	FRO128325679	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.15400	Variable	0.74%	FRANCE	1	15-Jul-24				
	FRO128001064	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.20400	Variable	0.74%	NETHERLANDS	1	26-Jun-24				
<b>COMMERCIAL PAPER - INTEREST BEARING Total</b>													<b>200,000,000</b>		<b>1.48%</b>								
	XS2787764765	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	NETHERLANDS	26	14-Jun-24				
	XS2809185635	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	NETHERLANDS	92	19-Aug-24				
	XS2747587678	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	52	10-Jul-24				
	XS2689236599	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20800	Variable	0.74%	CANADA	1	13-Sep-24				
	BE6350483879	BELFIUS BANK SA/NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	44	2-Jul-24				
	XS2744872164	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	16	4-Jun-24				
	XS2810196605	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	UNITED STATES	127	23-Sep-24				
	XS2737010103	CREDIT AGRICOLE SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	30	18-Jun-24				
	XS2779828388	CREDIT AGRICOLE SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	199	4-Dec-24				
	XS2717427970	DNB BANK ASA	P-1	A-1+	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	NORWAY	81	8-Aug-24				
	XS2726465540	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	GERMANY	4	23-May-24				
	XS2812495765	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL		</														

CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor	Sponsor Moody's	Sponsor S&P	Sponsor Fitch	Currency	Par Value	Coupon Rate	Coupon Type	%	Country	Days to Maturity (1)	Final Maturity Date (2)
	BE6348323617	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	54	12-Jul-24
	BE6348384254	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	88	15-Aug-24
	BE6350126213	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.10%	BELGIUM	12	31-May-24
	BE6350193882	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	73	31-Jul-24
	XS2799957837	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.37%	JAPAN	46	4-Jul-24
	XS2711072995	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	AUSTRALIA	44	2-Jul-24
	XS2733026244	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.19700	Variable	0.74%	AUSTRALIA	1	5-Dec-24
	XS2734731495	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20700	Variable	0.74%	AUSTRALIA	1	13-Dec-24
	XS2742660074	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.00%	AUSTRALIA	134	30-Sep-24
	XS2727580776	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.07700	Variable	0.74%	FINLAND	1	27-Jun-24
	BE6348807601	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	JAPAN	36	24-Jun-24
	BE6350244420	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	JAPAN	12	31-May-24
	BE6350364657	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	87	14-Aug-24
	XS2812480221	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	68	26-Jul-24
	XS2821748808	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	87	14-Aug-24
	XS2822506163	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	58	16-Jul-24
	XS2654102354	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25800	Variable	0.74%	CANADA	1	15-Jul-24
	XS2685189248	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20800	Variable	0.74%	CANADA	1	11-Sep-24
	XS2712030399	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25800	Variable	0.74%	CANADA	1	25-Oct-24
	XS2715928680	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.24300	Variable	0.74%	CANADA	1	4-Nov-24
	XS2728588201	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	SWITZERLAND	101	28-Aug-24
	XS2733460070	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	SWITZERLAND	22	10-Jun-24
	XS2782116490	WELLS FARGO BANK INTERNATIONAL	NR	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000	3.99000	Fixed	0.37%	UNITED STATES	18	6-Jun-24
	XS2809779692	WELLS FARGO BANK INTERNATIONAL	NR	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	55,000,000			0.40%	UNITED STATES	64	22-Jul-24
	XS2818290335	WELLS FARGO BANK INTERNATIONAL	NR	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	UNITED STATES	80	7-Aug-24
						<b>CERTIFICATE OF DEPOSIT Total</b>							<b>4,055,000,000</b>			<b>29.68%</b>			
QOR273M44	XS2767235703	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.15600	Variable	0.74%	AUSTRALIA	1	14-Mar-25
Q2694JTG2	XS2723615337	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16300	Variable	0.74%	AUSTRALIA	3	22-Nov-24
Q97424EZ6	XS2727958352	WESTPAC BANKING CORP	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16200	Variable	0.74%	AUSTRALIA	10	29-Nov-24
						<b>FLOATING RATE NOTE Total</b>							<b>300,000,000</b>			<b>2.22%</b>			
		BANCO SANTANDER SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	101,370,944	3.86000	Fixed	0.75%	SPAIN	1	20-May-24
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					EUR	164,000,000	3.85000	Fixed	1.21%	FRANCE	1	20-May-24
		BELFIUS BANK SA/NV	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,630,364	3.91000	Fixed	2.95%	BELGIUM	1	20-May-24
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	250,670,797	3.86000	Fixed	1.85%	FRANCE	1	20-May-24
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	150,146,077	3.88000	Fixed	1.11%	FRANCE	1	20-May-24
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	250,851,017	3.85000	Fixed	1.85%	GERMANY	1	20-May-24
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	500,900,099	3.90000	Fixed	3.69%	AUSTRIA	1	20-May-24
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	500,978,128	3.90000	Fixed	3.69%	FRANCE	1	20-May-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	402,107,658	3.87000	Fixed	2.96%	JAPAN	1	20-May-24
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	250,097,565	3.86000	Fixed	1.84%	SWEDEN	1	20-May-24
						<b>TIME DEPOSIT Total</b>							<b>2,971,752,649</b>			<b>21.90%</b>			
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	150,000,000	3.86000	Fixed	1.10%	FRANCE	1	20-May-24
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	150,000,000	3.87000	Fixed	1.10%	CANADA	1	20-May-24
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	TRI-PARTY REPO	FINANCIAL					EUR	100,000,000	3.87000	Fixed	0.74%	AUSTRALIA	1	20-May-24
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	100,000,000	3.87000	Fixed	0.74%	FRANCE	1	20-May-24
						<b>TRI-PARTY REPO Total</b>							<b>500,000,000</b>			<b>3.68%</b>			
		CITIGROUP GLOBAL MARKETS LTD	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	500,000,000	3.93000	Fixed	3.68%	UNITED STATES	1	20-May-24
		SOCIETE GENERALE	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	300,000,000	3.90000	Fixed	2.21%	FRANCE	1	20-May-24
						<b>OTHER TRI-PARTY REPO Total</b>							<b>800,000,000</b>			<b>5.89%</b>			
		CASH				CASH	CASH					EUR	299,432,286			2.21%			1
						<b>Cash</b>							<b>299,432,286</b>			<b>2.21%</b>			

Low Volatility Net Asset Value MMF (LVNAV) - a Money Market Fund qualifying and authorised as a LVNAV Money Market Fund in accordance with MMF Regulation which seeks to maintain a stable NAV under the condition that the stable NAV does not deviate from the Net Asset Value per Share by more than 20 basis points. In case of a deviation of more than 20 basis points between the stable NAV and the Net Asset Value per Share, the following redemption or issue of Shares shall be undertaken at a price that is equal to the Net Asset Value per Share.

Ratings followed by an "r" are implied. Ratings are implied when no short-term rating is assigned by the rating agency.

Note: WAM and WAL (days) are based as of the trading date whereas Days to Maturity and Final Maturity Date are based as of the settlement date.

Note 1: Days to Maturity includes up to the first reset date if/where applicable (WAM use).

Note 2: Final Maturity Date represents the final/legal maturity (WAL use).

Note 3: Daily Holdings reports are available upon request from your Relationship manager.

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