

Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-US Dollar Liquidity
Fund Type Short-Term LNAV MMF
Reporting Currency USD
Statement Date 31-May-24
WAM (days) 53
WAL (days) 68
Net Assets 44,196,718,530.22

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)
	XS2806470048	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	400,000,000			0.90%	FRANCE	15	17-Jun-24
	XS2811736854	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.67%	FRANCE	30	2-Jul-24
	XS2819204566	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.67%	FRANCE	29	1-Jul-24
05253AGH7	US05253AGH77	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	AUSTRALIA	45	17-Jul-24
	US05253AH294	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	AUSTRALIA	61	2-Aug-24
09657RF44	US09657RF449	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.13%	NETHERLANDS	2	4-Jun-24
09657RF51	US09657RF514	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.56%	NETHERLANDS	3	5-Jun-24
09657RF77	US09657RF779	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.68%	NETHERLANDS	5	7-Jun-24
06054NM32	US06054NM322	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.38%	UNITED STATES	184	3-Dec-24
06369LFH3	US06369LFH33	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000			0.56%	CANADA	15	17-Jun-24
06369L5L4	US06369L5L43	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	370,000,000			0.80%	CANADA	333	1-May-25
06741FLC9	US06741FLC94	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	135,000,000			0.30%	UNITED KINGDOM	163	12-Nov-24
06741FLN5	US06741FLN59	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.44%	UNITED KINGDOM	173	22-Nov-24
06743UG22	US06743UG228	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	120,000,000			0.27%	UNITED KINGDOM	30	2-Jul-24
06743UG30	US06743UG301	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	185,000,000			0.42%	UNITED KINGDOM	31	3-Jul-24
06744QF54	US06744QF549	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.34%	UNITED KINGDOM	3	5-Jun-24
07644AN75	US07644AN753	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.21%	UNITED STATES	219	7-Jan-25
07644AN83	US07644AN837	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.21%	UNITED STATES	220	8-Jan-25
07644AN91	US07644AN910	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	COMMERCIAL PAPER	FINANCIAL					USD	30,000,000			0.07%	UNITED STATES	221	9-Jan-25
12802VGB6	US12802VGB62	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	400,000,000			0.90%	FRANCE	39	11-Jul-24
12800AG16	US12800AG162	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	350,000,000			0.79%	FRANCE	29	1-Jul-24
12800AG24	US12800AG246	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	128,797,000			0.29%	FRANCE	30	2-Jul-24
12800AH23	US12800AH236	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.12%	FRANCE	61	2-Aug-24
12800AHK3	US12800AHK34	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.12%	FRANCE	78	19-Aug-24
12800AHT4	US12800AHT43	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.56%	FRANCE	86	27-Aug-24
12509RF55	US12509RF553	CDP FINANCIAL INC	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	375,000,000			0.85%	CANADA	3	5-Jun-24
12509RF63	US12509RF637	CDP FINANCIAL INC	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.23%	CANADA	4	6-Jun-24
0020N2LF3	US0020N2LF38	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.15%	AUSTRALIA	163	12-Nov-24
20272DGN4	US20272DGN49	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	AUSTRALIA	166	15-Nov-24
21687AF6	US21687AF600	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	35,886,000			0.08%	AUSTRALIA	50	22-Jul-24
25215VFB0	US25215VFB09	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.39%	NETHERLANDS	8	10-Jun-24
25215VFC8	US25215VFC81	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	125,000,000			0.28%	BELGIUM	9	11-Jun-24
2332K0GG1	US2332K0GG13	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	475,000,000			1.07%	BELGIUM	10	12-Jun-24
2332K0SP8	US2332K0SP83	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	230,000,000			0.52%	NORWAY	44	16-Jul-24
2332K0S07	US2332K0S078	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	168,000,000			0.36%	NORWAY	355	23-May-25
26821LF34	US26821LF344	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	53,940,000			0.12%	NORWAY	360	28-May-25
	XS2804649452	ERSTE ABWICKLUNGSANSTALT	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	815,000,000			1.84%	GERMANY	1	3-Jun-24
2960E2F65	US2960E2F657	ERSTE FINANCE LLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	GERMANY	16	18-Jun-24
2960E2F73	US2960E2F731	ERSTE FINANCE LLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000			0.68%	AUSTRIA	4	6-Jun-24
30215GCF4	US30215GCF40	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	AUSTRIA	5	7-Jun-24
30215GCG30	US30215GCG309	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	95,000,000			0.21%	CANADA	25	27-Jun-24
31428FF59	US31428FF590	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	CANADA	31	3-Jul-24
31428FF75	US31428FF756	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000			0.68%	CANADA	3	5-Jun-24
381507FB5	US381507FB52	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	CANADA	5	7-Jun-24
44977W0M0	US44977W0M01	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	531,500,000			1.20%	UNITED STATES	9	11-Jun-24
	US45685QMP18	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.38%	NETHERLANDS	197	16-Dec-24
90478C75J	US90478C75J5	KINGDOM OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	460,000,000			1.01%	NETHERLANDS	204	23-Dec-24
482467GB9	US482467GB98	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.67%	NETHERLANDS	95	5-Sep-24
482467GC7	US482467GC71	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	39	11-Jul-24
482467GG8	US482467GG85	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	40	12-Jul-24
482467GH6	US482467GH68	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	44	16-Jul-24
482467HF9	US482467HF93	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	400,000,000			0.90%	GERMANY	45	17-Jul-24
482467HG7	US482467HG76	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	54,000,000			0.12%	GERMANY	74	15-Aug-24
280374296	XS2803742969	LANDESBANK BADEN-WURTEMBERG	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	75	16-Aug-24
	XS2823921783	LANDESBANK BADEN-WURTEMBERG	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.12%	GERMANY	29	1-Jul-24
55609EFJ2	US55609EFJ29	MACQUARIE INTERNATIONAL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	84,600,000			0.19%	AUSTRALIA	16	18-Jun-24
63854EF41	US63854EF419	NATWEST BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	515,000,000			1.16%	UNITED KINGDOM	2	4-Jun-24
63854EF66	US63854EF666	NATWEST BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	500,000,000			1.13%	UNITED KINGDOM	4	6-Jun-24
63975UG22	US63975UG226	NEDERLANDSE WATERSCHAPSBAK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.56%	NETHERLANDS	30	2-Jul-24
	US63975UGP12	NEDERLANDSE WATERSCHAPSBAK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	150,000,000			0.34%	NETHERLANDS	51	23-Jul-24
	US63975UGQ94	NEDERLANDSE WATERSCHAPSBAK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.22%	NETHERLANDS	52	24-Jul-24
69034AG14	US69034AG145	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	SINGAPORE	29	1-Jul-24
69034AGC0	US69034AGC09	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	218,000,000			0.49%	SINGAPORE	40	12-Jul-24
73044DFB7	US73044DFB73	PODIUM FUNDING TRUST	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	UNITED STATES	9	11-Jun-24

CUSIP	ISIN	Security Description	Moody's	S&P	Fltch	Security Type	Industry Classification	Bank Sponsor	Sponsor Moody's	Sponsor S&P	Sponsor Fltch	Currency	Par Value	Coupon Rate	Coupon Type	%	Country	Days to Maturity (1)	Final Maturity Date (2)				
8672ZF37	US8672ZF372	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	45,000,000			0.10%	AUSTRALIA	1	3-Jun-24				
8672ZGF91	US8672ZGF91	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	29,000,000			0.07%	AUSTRALIA	43	15-Jul-24				
8672ZK15	US8672ZK158	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	60,000,000			0.13%	AUSTRALIA	121	1-Oct-24				
8672ZK23	US8672ZK232	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	31,000,000			0.07%	AUSTRALIA	122	2-Oct-24				
8672ZKM9	US8672ZKM96	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.15%	AUSTRALIA	141	21-Oct-24				
8672ZKU1	US8672ZKU13	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.15%	AUSTRALIA	148	28-Oct-24				
8672ZL55	US8672ZL557	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	40,000,000			0.09%	AUSTRALIA	177	26-Nov-24				
89119AGJ1	US89119AGJ16	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.39%	CANADA	46	18-Jul-24				
89237DJ91	US89237DJ916	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					USD	46,000,000			0.10%	JAPAN	99	9-Sep-24				
8923ZGF1	US8923ZGF17	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	65,000,000			0.15%	JAPAN	12	14-Jun-24				
8923AON66	US8923AON660	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	20,000,000			0.04%	JAPAN	218	6-Jan-25				
90351WK79	US90351WK795	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	SWITZERLAND	127	7-Oct-24				
91058TF35	US91058TF353	UNITEDHEALTH GROUP INC	P-2	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	550,000,000			1.24%	UNITED STATES	1	3-Jun-24				
95288NZGH9	US92888NZGH94	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.17%	UNITED STATES	45	17-Jul-24				
9612CORE1	US9612CORE17	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	115,000,000			0.25%	AUSTRALIA	316	14-Apr-25				
9612COR66	US9612COR664	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	177,000,000			0.38%	AUSTRALIA	318	16-Apr-25				
9612CORH4	US9612CORH48	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	240,000,000			0.52%	AUSTRALIA	319	17-Apr-25				
COMMERCIAL PAPER Total													19,136,228,000			42.83%							
06945LG10	US06945LG103	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	FRANCE	29	1-Jul-24				
06945LG28	US06945LG285	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	FRANCE	30	2-Jul-24				
06945LLN6	US06945LLN63	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	173	22-Nov-24				
07644AP73	US07644AP733	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	60,000,000			0.13%	UNITED STATES	250	7-Feb-25				
07644AK29	US07644AK296	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	122	2-Oct-24				
12710GFH8	US12710GFH83	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.16%	UNITED STATES	15	17-Jun-24				
12710GK25	US12710GK253	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	UNITED STATES	122	2-Oct-24				
19421MH28	US19421MH286	COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	400,000,000	5.61000	Variable	0.90%	UNITED STATES	1	1-Oct-24				
19421MHP0	US19421MHP05	COLLATERALIZED COMMERCIAL PAPER PROGRAM	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	5.59000	Variable	0.45%	UNITED STATES	1	20-Sep-24				
19421MSB9	US19421MSB99	COLLATERALIZED COMMERCIAL PAPER PROGRAM	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	63,000,000	5.68000	Variable	0.14%	UNITED STATES	1	23-Dec-24				
19423RDP1	US19423RDP10	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	400,000,000	5.58000	Variable	0.90%	UNITED STATES	1	23-Sep-24				
19423RDR7	US19423RDR75	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	5.59000	Variable	0.45%	UNITED STATES	1	20-Sep-24				
19423RDY2	US19423RDY27	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	213,000,000	5.68000	Variable	0.48%	UNITED STATES	1	17-Dec-24				
30601VLN9	US30601VLN90	FAIRWAY FINANCE LLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	40,000,000			0.09%	CANADA	173	22-Nov-24				
30601VM65	US30601VM653	FAIRWAY FINANCE LLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	60,000,000			0.13%	CANADA	187	6-Dec-24				
53944QFA3	US53944QFA31	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	22,000,000			0.05%	FRANCE	8	10-Jun-24				
53944QFB1	US53944QFB14	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	9	11-Jun-24				
53944QFH8	US53944QFH83	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	44,007,000			0.10%	FRANCE	15	17-Jun-24				
53944QFM7	US53944QFM78	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	51,450,000			0.12%	FRANCE	19	21-Jun-24				
53944QG20	US53944QG206	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	79,250,000			0.18%	FRANCE	30	2-Jul-24				
53944QM31	US53944QM311	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	102,100,000			0.22%	FRANCE	184	3-Dec-24				
53944QM56	US53944QM568	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	186	5-Dec-24				
53944QM64	US53944QM642	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	187	6-Dec-24				
53944QMA5	US53944QMA57	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	38,000,000			0.08%	FRANCE	191	10-Dec-24				
53944QMB3	US53944QMB31	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	42,500,000			0.09%	FRANCE	192	11-Dec-24				
53944QMD9	US53944QMD96	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	26,000,000			0.06%	FRANCE	194	13-Dec-24				
53944QNM8	US53944QNM86	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	37,250,000			0.08%	FRANCE	233	21-Jan-25				
53944QNP1	US53944QNP18	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	235	23-Jan-25				
53944QNQ9	US53944QNQ99	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	77,000,000			0.17%	FRANCE	236	24-Jan-25				
53944QPD6	US53944QPD69	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	52,100,000			0.11%	FRANCE	256	13-Feb-25				
65409RFL9	US65409RFL96	NIEUW AMSTERDAM RECEIVABLES CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.34%	NETHERLANDS	18	20-Jun-24				
65409GA23	US65409GA233	NIEUW AMSTERDAM RECEIVABLES CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	104,000,000			0.23%	NETHERLANDS	38	10-Jul-24				
7304DK21	US7304DK219	PODIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	UNITED STATES	122	2-Oct-24				
85520LGC3	US85520LGC37	STARBRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	40	12-Jul-24				
85520LK20	US85520LK209	STARBRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	UNITED STATES	122	2-Oct-24				
92512LFE6	US92512LFE65	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	UNITED STATES	12	14-Jun-24				
92512LGL2	US92512LGL213	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	30	2-Jul-24				
92512LK26	US92512LK264	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	25,877,000			0.06%	UNITED STATES	122	2-Oct-24				
ASSET BACKED COMMERCIAL PAPER Total													3,857,534,000			8.60%							
06054CDQ5	US06054CDQ50	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	500,000,000	5.66000	Variable	1.13%	UNITED STATES	1	17-Jun-24				
06054Q3N2	US06054Q3N24	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	124,000,000	5.30000	Fixed	0.28%	UNITED STATES	295	24-Mar-25				
06741HLJ0	US06741HLJ04	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	250,000,000	5.59000	Variable	0.56%	UNITED KINGDOM	1	8-Nov-24				
05571ECQ8	US05571ECQ89	BPC SA	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	445,000,000	5.68000	Variable	1.01%	FRANCE	1	1-Jul-24				
1730QPAZ0	US1730QPAZ05	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	550,000,000	5.68000	Variable	1.24%	UNITED STATES	1	1-Jul-24				
46656HBW1	US46656HBW16	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	5.65000	Variable	0.45%	UNITED STATES	1	18-Dec-24				
55607NVQ0	US55607NVQ05	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	265,000,000	5.60000	Variable	0.60%	AUSTRALIA	1	29-Nov-24				
55607NVW7	US55607NVW72	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	310,000,000	5.53000	Variable	0.70%	AUSTRALIA	1	27-Nov-24				
73048BBP4	US73048BBP40	PODIUM FUNDING TRUST	P-1	A-1	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	5.59000	Variable	0.23%	UNITED STATES	1	10-Dec-24				
87019YGT2	US87019YGT29	SWEDBANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	470,000,000	5.72000	Variable	1.06%	SWEDEN	1	17-Jun-24				
90276JVQ6	US90276JVQ65	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	340,000,000	5.68000	Variable	0.77%	SWITZERLAND	1	18-Dec-24				
90276JVR4	US90276JVR49	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	250,000,000	5.67759	Variable	0.56%	SWITZERLAND	1	20-Dec-24				
COMMERCIAL PAPER - INTEREST BEARING Total													3,804,000,000			8.59%							
05973RBU5	XS2780476367	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.23%	NETHERLANDS	10	12-Jun-24				
06051WAD6	US06051WAD65	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.50000	Fixed	0.45%	SPAIN	166	15-Nov-24				
06051WDR2	US06051WDR25	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	202,500,000	5.92000	Fixed	0.46%	UNITED STATES	68	9-Aug-24				
06051WFR5	US06051WFR57	BANK OF AMERICA NA	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)
13606KH74	US130606KH748	CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	50,000,000	5.92000	Fixed	0.11%	CANADA	45	17-Jul-24
17330QFL6	US17330QFL658	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	210,000,000	5.92000	Fixed	0.47%	UNITED STATES	19	21-Jun-24
	US17330QGB77	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	135,000,000	5.92000	Fixed	0.31%	UNITED STATES	58	30-Jul-24
21684XG83	US21684XG831	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	65,000,000	5.90000	Fixed	0.15%	NETHERLANDS	73	14-Aug-24
	BE6351488257	EUROCLEAR BANK SA/NV	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	215,000,000		Fixed	0.46%	BELGIUM	30	2-Jul-24
280289124	XS2802891247	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000		Fixed	0.66%	UNITED STATES	123	3-Oct-24
	XS2828825666	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000		Fixed	1.09%	UNITED STATES	201	20-Dec-24
	XS2762357536	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000		Fixed	0.34%	JAPAN	1	3-Jun-24
276478052	XS2764780529	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	60,000,000		Fixed	0.14%	JAPAN	4	6-Jun-24
276864084	XS2768640844	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000		Fixed	0.23%	JAPAN	11	13-Jun-24
	XS2831194670	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000		Fixed	0.56%	JAPAN	33	5-Jul-24
	XS2834461829	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000		Fixed	1.13%	JAPAN	3	5-Jun-24
63873QP24	US63873QP248	NATIXIS SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	135,000,000	5.94000	Fixed	0.30%	FRANCE	12	14-Jun-24
7801516X0	US7801516X02	ROYAL BANK OF CANADA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.96000	Fixed	0.34%	CANADA	109	19-Sep-24
	BE6348766195	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000		Fixed	0.23%	JAPAN	12	14-Jun-24
	BE6350246441	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000		Fixed	0.45%	JAPAN	29	1-Jul-24
635036566	BE6350365662	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000		Fixed	0.56%	JAPAN	43	15-Jul-24
635036869	BE6350368690	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000		Fixed	0.22%	JAPAN	43	15-Jul-24
	XS2778375522	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000		Fixed	0.22%	JAPAN	29	1-Jul-24
280359912	XS2803599120	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000		Fixed	0.45%	JAPAN	33	5-Jul-24
	BE6348767201	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000		Fixed	0.23%	JAPAN	12	14-Jun-24
277599333	XS2775993335	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000		Fixed	0.45%	JAPAN	1	3-Jun-24
	XS2777462719	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000		Fixed	0.34%	JAPAN	1	3-Jun-24
	XS2831720151	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000		Fixed	0.45%	JAPAN	31	3-Jul-24
283294013	XS2832940139	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000		Fixed	0.56%	JAPAN	33	5-Jul-24
86959RSV8	US86959RSV80	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	85,000,000	5.90500	Fixed	0.19%	SWEDEN	44	16-Jul-24
86959RW56	US86959RW563	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.90000	Fixed	0.45%	SWEDEN	44	16-Jul-24
86959R6Y1	US86959R6Y11	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000	5.80500	Fixed	0.68%	SWEDEN	184	3-Dec-24
86959TBP0	US86959TBP03	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.26500	Fixed	0.23%	SWEDEN	295	24-Mar-25
86959TK0	US86959TK007	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	138,000,000	5.38500	Fixed	0.31%	SWEDEN	290	19-Mar-25
86959TDD5	US86959TDD54	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	286,500,000	5.41500	Fixed	0.65%	SWEDEN	311	9-Apr-25
8911586Z8	US8911586Z85	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	25,000,000	5.88000	Fixed	0.06%	CANADA	12	14-Jun-24
891158AM2	US891158AM28	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	6.00000	Fixed	0.23%	CANADA	110	20-Sep-24
891158FV7	US891158FV71	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.92000	Fixed	0.35%	CANADA	47	19-Jul-24
89115DQJ8	US89115DQJ80	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	118,000,000	5.50000	Fixed	0.27%	CANADA	341	9-May-25
		CERTIFICATE OF DEPOSIT Total											8,493,000,000			19.14%			
63253QAD6	US63253QAD60	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CORPORATE BOND	FINANCIAL					USD	57,548,000	5.20000	Fixed	0.13%	AUSTRALIA	345	13-May-25
		CORPORATE BOND Total											57,548,000			0.13%			
89236TLC7	US89236TLC70	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	FLOATING RATE NOTE	AUTOMOBILE					USD	211,909,000	5.89179	Variable	0.48%	JAPAN	1	16-Oct-24
89236TLF0	US89236TLF02	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	FLOATING RATE NOTE	AUTOMOBILE					USD	262,000,000	5.83000	Variable	0.59%	JAPAN	1	9-Dec-24
		FLOATING RATE NOTE Total											473,909,000			1.07%			
		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	250,000,000	5.32000	Fixed	0.56%	AUSTRALIA	1	3-Jun-24
		BANCO SANTANDER SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	100,000,000	5.31000	Fixed	0.23%	SPAIN	1	3-Jun-24
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	140,000,000	5.31000	Fixed	0.32%	CANADA	1	3-Jun-24
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	250,000,000	5.30000	Fixed	0.56%	FRANCE	1	3-Jun-24
		DNB BANK ASA	P-1	A-1+	NR	TIME DEPOSIT	FINANCIAL					USD	1,059,000,000	5.30000	Fixed	2.39%	NORWAY	1	3-Jun-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	391,000,000	5.32000	Fixed	0.88%	JAPAN	1	3-Jun-24
		NATIONAL BANK OF CANADA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	1,272,000,000	5.31000	Fixed	2.87%	CANADA	1	3-Jun-24
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	350,000,000	5.30000	Fixed	0.79%	CANADA	1	3-Jun-24
		SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	1,100,000,000	5.31000	Fixed	2.48%	SWEDEN	1	3-Jun-24
		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	340,000,000	5.30000	Fixed	0.77%	SWEDEN	1	3-Jun-24
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	400,000,000	5.30000	Fixed	0.90%	SWEDEN	1	3-Jun-24
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	150,000,000	5.30000	Fixed	0.34%	CANADA	1	3-Jun-24
		TIME DEPOSIT Total											5,802,000,000			13.09%			
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.33000	Fixed	1.13%	UNITED STATES	1	3-Jun-24
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.32000	Fixed	0.23%	GERMANY	1	3-Jun-24
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	875,000,000	5.33000	Fixed	1.98%	UNITED STATES	1	3-Jun-24
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.32000	Fixed	1.13%	CANADA	1	3-Jun-24
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	700,000,000	5.32000	Fixed	1.58%	JAPAN	1	3-Jun-24
		TRI-PARTY REPO Total											2,675,000,000			6.05%			
		CASH				CASH	CASH					USD	222,256,435					1	
		Cash											222,256,435			0.50%			

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 "T" 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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