

## Morgan Stanley Liquidity Funds Portfolio Holdings

www.morganstanley.com/liquidity

Fund Name  
Fund Type  
Reporting Currency  
Statement Date  
WAM (days)  
WAL (days)  
Net Assets

Morgan Stanley Liquidity Funds-US Dollar Liquidity  
Short-Term LYNAV MMF  
USD  
12-Apr-24  
53  
65  
44,080,480,927.32

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)
05253AGH7	XS279530442	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.68%	FRANCE	18	2-May-24
	US05253AGH77	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	AUSTRALIA	94	17-Jul-24
	US05253AH294	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	AUSTRALIA	110	2-Aug-24
09657RDF1	US09657RDF10	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.23%	NETHERLANDS	1	15-Apr-24
09657RDG9	US09657RDG92	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.13%	NETHERLANDS	2	16-Apr-24
09657RDH7	US09657RDH75	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	NETHERLANDS	3	17-Apr-24
09657RDK0	US09657RDK05	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000			0.68%	NETHERLANDS	5	19-Apr-24
06059HM32	US06059HM322	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.38%	UNITED STATES	233	3-Dec-24
06369FH03	US06369FH033	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000			0.56%	CANADA	64	17-Jun-24
06741FDH7	US06741FDH73	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.34%	UNITED KINGDOM	3	17-Apr-24
06741FE29	US06741FE293	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	195,000,000			0.44%	UNITED KINGDOM	18	2-May-24
06741FE60	US06741FE608	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	UNITED KINGDOM	22	6-May-24
06743UG22	US06743UG228	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	120,000,000			0.27%	UNITED KINGDOM	79	2-Jul-24
06743UG30	US06743UG301	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	185,000,000			0.41%	UNITED KINGDOM	80	3-Jul-24
12802VE36	US12802VE367	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.23%	FRANCE	19	3-May-24
12802VE69	US12802VE698	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.23%	FRANCE	22	6-May-24
12802VGB6	US12802VGB62	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	400,000,000			0.89%	FRANCE	88	11-Jul-24
12800AE26	US12800AE266	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	68,000,000			0.15%	FRANCE	18	2-May-24
12800AG16	US12800AG162	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	350,000,000			0.78%	FRANCE	78	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	79	2-Jul-24
12800AH3	US12800AH326	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.12%	FRANCE	110	2-Aug-24
12800AHK3	US12800AHK34	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.11%	FRANCE	127	19-Aug-24
12800AH43	US12800AH433	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.56%	FRANCE	135	27-Aug-24
13608ADF0	US13608ADF03	CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	750,000,000			1.70%	CANADA	1	15-Apr-24
	US125099RDG39	CDP FINANCIAL INC	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	150,000,000			0.34%	CANADA	2	16-Apr-24
19121AN23	US19121AN238	COCA-COLA CO/THE	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	53,000,000			0.12%	UNITED STATES	263	2-Jan-25
19121AQ80	US19121AQ807	COCA-COLA CO/THE	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	50,000,000			0.11%	UNITED STATES	331	11-Mar-25
2027ZDGN4	US2027ZDGN49	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	35,886,000			0.08%	AUSTRALIA	99	22-Jul-24
21687AF66	US21687AF660	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.39%	NETHERLANDS	57	10-Jun-24
25215VFR0	US25215VFR09	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	125,000,000			0.28%	BELGIUM	58	11-Jun-24
26245TF69	US26245TF691	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.07%	NETHERLANDS	59	12-Jun-24
2323XKFD9	US2323XKFD90	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	135,000,000			0.30%	NORWAY	60	13-Jun-24
2323XKGG1	US2323XKGG13	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	230,000,000			0.51%	NORWAY	93	16-Jul-24
26821LDF9	US26821LDF94	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	804,000,000			1.82%	GERMANY	1	15-Apr-24
	XS2804649452	ERSTE ABWICKLUNGSANSTALT	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	65	18-Jun-24
2960E2D39	US2960E2D395	ERSTE FINANCE LLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000			0.68%	AUSTRIA	4	18-Apr-24
2960E2DK6	US2960E2DK68	ERSTE FINANCE LLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	AUSTRIA	5	19-Apr-24
30215GFT4	US30215GFT40	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	95,000,000			0.21%	CANADA	74	27-Jun-24
30215GG30	US30215GG309	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.22%	CANADA	80	3-Jul-24
31428FD67	US31428FD672	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	275,000,000			0.62%	CANADA	2	16-Apr-24
31428FDH5	US31428FDH55	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	467,000,000			1.06%	CANADA	3	17-Apr-24
31428FDH8	US31428FDH84	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	CANADA	5	19-Apr-24
3815TFR85	US3815TFR852	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	531,500,000			1.19%	UNITED STATES	58	11-Jun-24
4497WOLN6	US4497WOLN60	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000			0.55%	NETHERLANDS	222	22-Nov-24
4497WOMG0	US4497WOMG01	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.38%	NETHERLANDS	246	16-Dec-24
	US45685QMP18	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	510,000,000			1.11%	NETHERLANDS	253	23-Dec-24
87030DF3	US87030DF300	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.23%	SWEDEN	1	15-Apr-24
48246TGB9	US48246TGB98	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	88	11-Jul-24
48246TGC7	US48246TGC71	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	89	12-Jul-24
48246TGH8	US48246TGH85	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	93	16-Jul-24
48246TGH6	US48246TGH68	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	400,000,000			0.89%	GERMANY	94	17-Jul-24
48246THF9	US48246THF93	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	54,000,000			0.12%	NETHERLANDS	123	15-Aug-24
48246THG76	US48246THG76	KREDITANSTALT FUR WIEDERKAUFBAU	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	GERMANY	124	16-Aug-24
280374Z96	XS280374Z969	LANDESBANK BADEN-WURTEMBERG	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.12%	GERMANY	78	1-Jul-24
55607KDP8	US55607KDP84	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	AUSTRALIA	9	23-Apr-24
55609EFJ2	US55609EFJ29	MACQUARIE INTERNATIONAL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	84,600,000			0.19%	AUSTRALIA	65	18-Jun-24
59515MF59	US59515MF597	MICROSOFT CORP	P-1	A-1+	NR	COMMERCIAL PAPER	INDUSTRIAL					USD	235,000,000			0.53%	UNITED STATES	52	5-Jun-24
59515MFD0	US59515MFD03	MICROSOFT CORP	P-1	A-1+	NR	COMMERCIAL PAPER	INDUSTRIAL					USD	300,000,000			0.67%	UNITED STATES	61	14-Jun-24
63854EDG6	US63854EDG61	NATIONAL WESTMINSTER BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	415,000,000			0.94%	UNITED KINGDOM	2	16-Apr-24
63854EDJ0	US63854EDJ01	NATIONAL WESTMINSTER BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	500,000,000			1.13%	UNITED KINGDOM	4	18-Apr-24
63975UDK5	US63975UDK51	NEDERLANDSE WATERSCHAPSBANK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.13%	NETHERLANDS	5	19-Apr-24
63975UDV17	US63975UDV17	NEDERLANDSE WATERSCHAPSBANK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.45%	NETHERLANDS	15	29-Apr-24
63975UE569	US63975UE569	NEDERLANDSE WATERSCHAPSBANK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	50,000,000			0.11%	NETHERLANDS	22	6-May-24
62939LDF3	US62939LDF31	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT												

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)		
8672E2K23	US8672E2K232	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	31,000,000			0.07%	AUSTRALIA	171	2-Oct-24		
89119AG11	US89119AG116	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.39%	CANADA	95	18-Jul-24		
89237D911	US89237D9116	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					USD	46,000,000			0.10%	JAPAN	148	9-Sep-24		
89233GF11	US89233GF117	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	65,000,000			0.15%	JAPAN	61	14-Jun-24		
8923ADN66	US8923ADN660	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	20,000,000			0.04%	JAPAN	267	6-Jan-25		
90351WJ30	US90351WJ300	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	115,000,000			0.26%	SWITZERLAND	14	3-Sep-24		
90351WK79	US90351WK795	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	SWITZERLAND	176	7-Oct-24		
9288ZQZ42	US9288ZQZ422	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.23%	UNITED STATES	3	17-Apr-24		
9288ZQZ60	US9288ZQZ604	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.22%	UNITED STATES	11	25-Apr-24		
9288ZFA56	US9288ZFA560	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	185,000,000			0.42%	UNITED STATES	57	10-Jun-24		
9288ZFB36	US9288ZFB369	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	90,000,000			0.20%	UNITED STATES	65	18-Jun-24		
<b>COMMERCIAL PAPER Total</b>													<b>21,120,783,000</b>			<b>47.46%</b>					
06945LE12	US06945LE124	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			1.11%	FRANCE	17	1-May-24		
06945LG10	US06945LG103	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.45%	FRANCE	78	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	79	2-Jul-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	64	17-Jun-24		
19421MH28	US19421MH286	COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	400,000,000	5.59000	Variable	0.91%	UNITED STATES	1	1-Oct-24		
19421MH90	US19421MH905	COLLATERALIZED COMMERCIAL PAPER PROGRAM	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	5.57000	Variable	0.45%	UNITED STATES	1	20-Sep-24		
19421M589	US19421M5899	COLLATERALIZED COMMERCIAL PAPER PROGRAM	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	63,000,000	5.60000	Variable	0.14%	UNITED STATES	1	23-Dec-24		
19423RD91	US19423RD910	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	400,000,000			0.22%	UNITED STATES	1	23-Dec-24		
19423RD75	US19423RD755	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	5.57000	Variable	0.45%	UNITED STATES	1	20-Sep-24		
19423RDV2	US19423RDV27	COLLATERALIZED COMMERCIAL PAPER V CO LLC	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	213,000,000	5.66000	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	222	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	236	6-Dec-24		
53944QFA3	US53944QFA31	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	22,000,000			0.05%	FRANCE	57	10-Jun-24		
53944QFB1	US53944QFB14	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.11%	FRANCE	58	11-Jun-24		
53944QFH8	US53944QFH83	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	44,007,000			0.10%	FRANCE	64	17-Jun-24		
53944QFM7	US53944QFM78	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	51,450,000			0.12%	FRANCE	68	21-Jun-24		
53944QJ20	US53944QJ206	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	79,250,000			0.18%	FRANCE	79	2-Jul-24		
53944QJ45	US53944QJ457	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	38,000,000			0.08%	FRANCE	240	10-Dec-24		
53944QJ63	US53944QJ631	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	42,500,000			0.09%	FRANCE	241	11-Dec-24		
53944QJ99	US53944QJ996	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	26,000,000			0.06%	FRANCE	243	13-Dec-24		
65409RF19	US65409RF196	NIEUW AMSTERDAM RECEIVABLES CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.34%	NETHERLANDS	67	20-Jun-24		
65409RG2	US65409RG23	NIEUW AMSTERDAM RECEIVABLES CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	104,000,000			0.23%	NETHERLANDS	87	10-Jul-24		
85520LGC3	US85520LGC37	STARBUCK FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	89	12-Jul-24		
92512LFE6	US92512LFE65	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	61	14-Jun-24		
92512LG21	US92512LG213	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.22%	UNITED STATES	79	2-Jul-24		
<b>ASSET BACKED COMMERCIAL PAPER Total</b>													<b>2,903,207,000</b>			<b>6.52%</b>					
06054CDQ5	US06054CDQ50	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	500,000,000	5.64000	Variable	1.13%	UNITED STATES	1	17-Jun-24		
06054Q3R2	US06054Q3R24	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	124,000,000	5.36000	Fixed	0.28%	UNITED STATES	344	24-Mar-25		
06571KCB8	US06571KCB89	BPCE SA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	445,000,000	5.66000	Variable	1.01%	FRANCE	1	1-Jul-24		
1720QADZ0	US1720QADZ05	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	550,000,000	5.66000	Fixed	1.25%	UNITED STATES	1	1-Jul-24		
87019YGT2	US87019YGT29	SWEDBANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	470,000,000	5.70000	Variable	1.07%	SWEDEN	1	17-Jun-24		
<b>COMMERCIAL PAPER - INTEREST BEARING Total</b>													<b>2,089,000,000</b>			<b>4.74%</b>					
06051WAD6	XS2780476367	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000			1.12%	NETHERLANDS	59	12-Jun-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	117	9-Aug-24		
06051WPF5	US06051WPF57	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	125,000,000	6.00000	Fixed	0.28%	UNITED STATES	162	23-Sep-24		
06051VHP2	US06051VHP23	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	130,000,000	5.75000	Fixed	0.30%	UNITED STATES	219	19-Nov-24		
06051VHW9	US06051VHW90	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	145,000,000	5.20000	Fixed	0.33%	UNITED STATES	290	29-Jan-25		
06051WJ90	US06051WJ905	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	143,000,000	5.18000	Fixed	0.32%	UNITED STATES	295	3-Feb-25		
060527706	US0605277061	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.24000	Fixed	0.34%	UNITED STATES	323	3-Mar-25		
060546773	US0605467736	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	95,000,000	5.95000	Fixed	0.22%	UNITED STATES	113	5-Aug-24		
06367DH40	US06367DH402	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.33000	Fixed	0.23%	UNITED STATES	353	2-Aug-25		
06417MAG7	US06417MAG79	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.40000	Fixed	0.34%	CANADA	379	28-Apr-25		
06417M5X9	US06417M5X93	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	135,000,000	5.90000	Fixed	0.31%	CANADA	71	24-Jun-24		
06742T7H3	US06742T7H30	BARCLAYS BANK PLC	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	190,000,000	5.70000	Variable	0.43%	CANADA	1	21-Jun-24		
06745GAC5	US06745GAC50	BARCLAYS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	175,000,000	5.63000	Variable	0.40%	UNITED KINGDOM	1	21-Jun-24		
05586FX93	US05586FX939	BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	155,000,000	5.88000	Fixed	0.35%	FRANCE	68	21-Jun-24		
13606KH74	US13606KH748	CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	50,000,000	5.92000	Fixed	0.11%	CANADA	94	17-Jul-24		
17330QFL6	US17330QFL68	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	210,000,000	5.92000	Fixed	0.48%	UNITED STATES	68	21-Jun-24		
21684XG83	US21684XG837	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	135,000,000	5.92000	Fixed	0.31%	UNITED STATES	107	30-Jul-24		
22536DX78	US22536DX789	CREDIT AGRICOLE CIB	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000	5.33000	Fixed	1.13%	FRANCE	1	15-Apr-24		
634752640	BE6347526400	EUROCLEAR HOLDING SA	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	123,000,000			0.28%	BELGIUM	16	30-Apr-24		
280289124	XS2802891247	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000			0.66%	UNITED STATES	172	3-Oct-24		
866350183784	BE66350183784	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000								

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)
89115BAM2	US89115BAM28	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	6.00000	Fixed	0.23%	CANADA	159	20-Sep-24
89115BFV7	US89115BFV71	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.92000	Fixed	0.35%	CANADA	96	19-Jul-24
05578DAG7	US05578DAG79	BPCE SA	P-1	A-1	F1	<b>CERTIFICATE OF DEPOSIT Total</b>						USD	<b>8,643,000,000</b>			<b>19.56%</b>			
						CORPORATE BOND	FINANCIAL					USD	56,980,000	4.00000	Fixed	0.13%	FRANCE	1	15-Apr-24
						<b>CORPORATE BOND Total</b>						USD	<b>56,980,000</b>			<b>0.13%</b>			
89236TLC7	US89236TLC70	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	FLOATING RATE NOTE	AUTOMOBILE					USD	211,909,000	5.86000	Variable	0.48%	JAPAN	1	16-Oct-24
89236TLP0	US89236TLP02	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	FLOATING RATE NOTE	AUTOMOBILE					USD	262,000,000	5.81000	Variable	0.60%	JAPAN	1	9-Dec-24
						<b>FLOATING RATE NOTE Total</b>						USD	<b>473,909,000</b>			<b>1.08%</b>			
		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	250,000,000	5.32000	Fixed	0.57%	AUSTRALIA	1	15-Apr-24
		BANCO SANTANDER SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	300,000,000	5.31000	Fixed	0.68%	SPAIN	1	15-Apr-24
		BARCLAYS BANK PLC	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	400,000,000	5.32000	Fixed	0.91%	UNITED KINGDOM	1	15-Apr-24
		BNP PARIBAS	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	794,000,000	5.30000	Fixed	1.80%	FRANCE	1	15-Apr-24
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	31,000,000	5.31000	Fixed	0.07%	CANADA	1	15-Apr-24
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	244,000,000	5.30000	Fixed	0.55%	FRANCE	1	15-Apr-24
		DNB BANK ASA	P-1	A-1+	NR	TIME DEPOSIT	FINANCIAL					USD	1,393,000,000	5.30000	Fixed	3.16%	NORWAY	1	15-Apr-24
		ING BANK NV	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	313,000,000	5.31000	Fixed	0.71%	NETHERLANDS	1	15-Apr-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	9,000,000	5.32000	Fixed	0.02%	JAPAN	1	15-Apr-24
		NATIONAL BANK OF CANADA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	1,122,000,000	5.31000	Fixed	2.54%	CANADA	1	15-Apr-24
		NATIXIS SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	150,000,000	5.31000	Fixed	0.35%	FRANCE	1	15-Apr-24
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	350,000,000	5.30000	Fixed	0.79%	CANADA	1	15-Apr-24
		SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	1,100,000,000	5.31000	Fixed	2.49%	SWEDEN	1	15-Apr-24
		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	340,000,000	5.30000	Fixed	0.77%	SWEDEN	1	15-Apr-24
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	400,000,000	5.30000	Fixed	0.91%	SWEDEN	1	15-Apr-24
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	150,000,000	5.30000	Fixed	0.35%	CANADA	1	15-Apr-24
						<b>TIME DEPOSIT Total</b>						USD	<b>7,346,000,000</b>			<b>16.67%</b>			
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL					USD	300,000,000	5.30000	Fixed	0.68%	UNITED STATES	1	15-Apr-24
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.30000	Fixed	0.23%	GERMANY	1	15-Apr-24
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	400,000,000	5.30000	Fixed	0.91%	UNITED STATES	1	15-Apr-24
		SUMITOMO HITSUJI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	670,000,000	5.30000	Fixed	1.52%	JAPAN	1	15-Apr-24
						<b>TRI-PARTY REPO Total</b>						USD	<b>1,470,000,000</b>			<b>3.34%</b>			
		CASH				CASH	CASH					USD	221,953,498			0.50%		1	
						<b>Cash</b>						USD	<b>221,953,498</b>			<b>0.50%</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 "I" 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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