

Morgan Stanley Liquidity Funds Portfolio Holdings

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

Morgan Stanley Liquidity Funds-Euro Liquidity
Short-Term LVNAV MMF
EUR
1-Mar-24
41
63
13,957,955,626.39

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)
		FR0128353432	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	150,000,000			1.08%	FRANCE	1	4-Mar-24
		XS2729742762	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	AUSTRALIA	121	2-Jul-24
		XS2606322647	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	49,000,000			0.35%	SPAIN	23	26-Mar-24
		XS2737009196	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.35%	SPAIN	107	18-Jun-24
		XS2744947354	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	SPAIN	124	5-Jul-24
		XS2761178586	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	10,000,000			0.07%	SPAIN	151	1-Aug-24
		XS2762260888	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.35%	SPAIN	152	2-Aug-24
		XS2736998720	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	100,000,000			0.72%	NETHERLANDS	15	18-Mar-24
		XS2778092739	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	150,000,000			1.08%	NETHERLANDS	5	8-Mar-24
		XS2778041827	BANK OF ENGLAND	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.36%	UNITED KINGDOM	3	6-Mar-24
		FR0128451541	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.06%	FRANCE	155	5-Aug-24
		XS2763511412	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	UNITED KINGDOM	155	5-Aug-24
		FR0128358662	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.06%	FRANCE	121	2-Jul-24
		XS2776524550	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	100,000,000			0.72%	UNITED STATES	11	14-Mar-24
		XS2777621025	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	90,000,000			0.64%	UNITED STATES	16	19-Mar-24
		XS2729214317	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	BELGIUM	30	2-Apr-24
		XS2778049648	ERSTE GROUP BANK AG	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	200,000,000			1.43%	AUSTRIA	4	7-Mar-24
		XS2776270004	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	CANADA	25	28-Mar-24
		XS2701612199	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	NETHERLANDS	33	5-Apr-24
		XS2703631304	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.70%	NETHERLANDS	38	10-Apr-24
		FR0128200567	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	16	19-Mar-24
		FR0128352707	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.70%	FRANCE	120	1-Jul-24
		FR0128481415	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.70%	FRANCE	204	23-Sep-24
		FR0128501139	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.70%	FRANCE	243	1-Nov-24
		XS2778870373	NATWEST BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	UNITED KINGDOM	5	8-Mar-24
		FR0128307149	OESTERREICHISCHE KONTROLLBANK AG	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					EUR	300,000,000			2.12%	AUSTRIA	124	5-Jul-24
		XS2744956934	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	95,500,000			0.68%	UNITED STATES	33	5-Apr-24
		XS2761230841	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	116,000,000			0.83%	UNITED STATES	53	25-Apr-24
		XS2764284381	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	38,000,000			0.27%	UNITED STATES	58	30-Apr-24
		FR0128451871	SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	40,000,000			0.28%	FRANCE	94	5-Jun-24
		XS2750261666	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	SWEDEN	134	15-Jul-24
		XS2735287174	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					EUR	75,000,000			0.53%	JAPAN	102	13-Jun-24
		XS2767949147	TOYOTA MOTOR FINANCE (NETHERLANDS)	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					EUR	49,000,000			0.35%	JAPAN	50	22-Apr-24
COMMERCIAL PAPER Total														3,312,500,000			23.55%			
		XS2731324492	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	62,000,000			0.44%	UNITED STATES	94	5-Jun-24
		XS2732956409	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	57,000,000			0.40%	UNITED STATES	96	7-Jun-24
		XS2745270354	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	71,000,000			0.50%	UNITED STATES	127	8-Jul-24
		XS2778117403	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.70%	UNITED STATES	180	30-Aug-24
		XS2780509985	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	250,000,000			1.79%	FRANCE	1	4-Mar-24
		XS2734120426	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	40,000,000			0.29%	FRANCE	8	11-Mar-24
		XS2743047313	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.71%	FRANCE	30	2-Apr-24
		XS2747589450	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	80,000,000			0.57%	FRANCE	68	10-May-24
		XS2752305883	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	FRANCE	45	17-Apr-24
		XS2761138879	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	FRANCE	60	2-May-24
		XS2768734076	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	60,000,000			0.43%	FRANCE	72	14-May-24
		XS2775069474	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	20,000,000			0.14%	FRANCE	80	22-May-24
		XS2768136843	SUNDERLAND RECEIVABLES SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	30,000,000			0.21%	UNITED KINGDOM	71	13-May-24
ASSET BACKED COMMERCIAL PAPER Total														970,000,000			6.90%			
		FR0128325679	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.13700	Variable	0.72%	FRANCE	1	15-Jul-24
		FR0128001064	COOPERATIVEVE RABOBANK UA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.18700	Variable	0.72%	NETHERLANDS	1	26-Jun-24
COMMERCIAL PAPER - INTEREST BEARINGTotal														200,000,000			1.44%			
		XS2747587678	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	UNITED STATES	129	10-Jul-24
		XS2689236599	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20600	Variable	0.72%	CANADA	1	13-Sep-24
		BE6346423047	BELFIUS BANK SA/NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.54%	BELGIUM	11	14-Mar-24
		XS2701566577	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.70%	UNITED STATES	33	5-Apr-24
		XS2702157269	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.70%	UNITED STATES	36	8-Apr-24
		XS2744872164	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	UNITED STATES	93	4-Jun-24
		XS2737010103	CREDIT AGRICOLE SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	FRANCE	107	18-Jun-24
		XS2717427970	DNB BANK ASA	P-1	A-1+	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	NORWAY	158	8-Aug-24
		XS2726465540	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	GERMANY	81	23-May-24
		XS2726260651	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	22	25-Mar-24
		XS2729671995	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	25	28-Mar-24
		XS2731502188	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	9	12-Mar-24
		XS2734184075	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	8	11-Mar-24
		XS2773066381	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	UNITED STATES	79	21-May-24
		XS2622220809	HSBC BANK PLC	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25500	Variable	1.40%	UNITED KINGDOM	1	10-May-24
		BE6347529438	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR							

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)
	XS2763525123	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	65	7-May-24
	XS2711957295	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.70%	AUSTRALIA	121	2-Jul-24
	XS2733026624	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.19500	Variable	0.72%	AUSTRALIA	1	5-Dec-24
	XS2734731495	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20500	Variable	0.72%	AUSTRALIA	1	12-Dec-24
	XS2742660074	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.05%	AUSTRALIA	211	30-Sep-24
	XS2685897162	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.09500	Variable	0.72%	FINLAND	1	2-Apr-24
	XS2727580776	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.07500	Variable	0.72%	FINLAND	1	27-Jun-24
	BE6347143453	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	58	30-Apr-24
	BE6347328369	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	JAPAN	12	15-Mar-24
	BE6348634815	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	50	22-Apr-24
	XS2746666846	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	36	8-Apr-24
	XS2758920412	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	57	29-Apr-24
	XS2768770385	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	72	14-May-24
	XS2775056570	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	JAPAN	54	26-Apr-24
	XS2608187089	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000	4.23600	Variable	0.54%	CANADA	1	28-Mar-24
	XS2654102354	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25600	Variable	0.72%	CANADA	1	15-Jul-24
	XS2685189248	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20600	Variable	0.72%	CANADA	1	11-Sep-24
	XS2712030399	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25600	Variable	0.72%	CANADA	1	25-Oct-24
	XS2715928680	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.24100	Variable	0.72%	CANADA	1	4-Nov-24
	XS2728558201	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.70%	SWITZERLAND	178	28-Aug-24
	XS2733460070	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.71%	SWITZERLAND	99	10-Jun-24
	XS2721511728	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	20,000,000			0.14%	UNITED STATES	73	15-May-24
	XS2732026235	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.36%	UNITED STATES	3	6-Mar-24
	XS2747615396	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.36%	UNITED STATES	38	10-Apr-24
	XS2763495202	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000	3.98000	Fixed	0.18%	UNITED STATES	64	6-May-24
						CERTIFICATE OF DEPOSIT Total							4,715,000,000			33.65%			
QOR273M44	XS2767235703	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.15700	Variable	0.72%	AUSTRALIA	1	14-Mar-25
C0689PQT9	XS2613353288	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	11,000,000	4.30700	Variable	0.08%	CANADA	1	18-Apr-24
Q2694JTG2	XS2723615337	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16300	Variable	0.72%	AUSTRALIA	1	22-Nov-24
Q97424EZ6	XS2727958352	WESTPAC BANKING CORP	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16200	Variable	0.72%	AUSTRALIA	1	29-Nov-24
						FLOATING RATE NOTE Total							311,000,000			2.24%			
		BANCO SANTANDER SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	100,532,191	3.90000	Fixed	0.72%	SPAIN	1	4-Mar-24
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					EUR	266,000,000	3.85000	Fixed	1.91%	FRANCE	1	4-Mar-24
		BELFIUS BANK SA/NV	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	200,000,000	3.91000	Fixed	1.43%	BELGIUM	1	4-Mar-24
		BELFIUS BANK SA/NV	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	200,000,000	3.91000	Fixed	1.43%	BELGIUM	1	4-Mar-24
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	250,614,463	3.86000	Fixed	1.80%	FRANCE	1	4-Mar-24
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	150,441,085	3.88000	Fixed	1.08%	FRANCE	1	4-Mar-24
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	501,298,828	3.85000	Fixed	3.59%	GERMANY	1	4-Mar-24
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,368,921	3.90000	Fixed	2.87%	AUSTRIA	1	4-Mar-24
		ING BANK NV	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					EUR	100,117,698	3.85000	Fixed	0.72%	NETHERLANDS	1	4-Mar-24
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	500,843,532	3.90000	Fixed	3.59%	FRANCE	1	4-Mar-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,084,973	3.87000	Fixed	2.87%	JAPAN	1	4-Mar-24
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	250,000,000	3.86000	Fixed	1.79%	SWEDEN	1	4-Mar-24
						TIME DEPOSIT Total							3,320,301,691			23.80%			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	150,000,000	3.85000	Fixed	1.08%	CANADA	1	4-Mar-24
						TRI-PARTY REPO Total							150,000,000			1.08%			
		BNP PARIBAS	P-1	A-1	F1+	OTHER TRI-PARTY REPO	FINANCIAL					EUR	125,000,000	3.85000	Fixed	0.90%	FRANCE	1	4-Mar-24
		CITIGROUP GLOBAL MARKETS LTD	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	600,000,000	3.93000	Fixed	4.30%	UNITED STATES	1	4-Mar-24
						OTHER TRI-PARTY REPO Total							725,000,000			5.20%			
		CASH				Cash	CASH					EUR	298,896,095			2.14%		1	
						Cash							298,896,095			2.14%			

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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