

## Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-US Dollar Liquidity  
Fund Type Short-Term LVNAV MMF  
Reporting Currency USD  
Statement Date 31-Dec-24  
WAM (days) 60  
WAL (days) 83  
Net Assets 52,181,400,375.06

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)
00084BN75	US00084BN757	ABN AMRO BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	40,000,000			0.08%	NETHERLANDS	6	7-Jan-25
00084BN48	US00084BN488	ABN AMRO BANK	P-1	A-1	F1	FINANCIAL	FINANCIAL					USD	115,000,000	0.22%		0.22%	NETHERLANDS	9	10-Jan-25
	XS2917001369	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000	0.57%		0.57%	FRANCE	27	28-Jan-25
	XS2917899861	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000	0.48%		0.48%	FRANCE	27	28-Jan-25
	XS2958444858	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000	0.56%		0.56%	FRANCE	160	10-Jun-25
05253AXT2	US05253AXT23	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	167,000,000	0.31%		0.31%	AUSTRALIA	299	27-Oct-25
	US06054NYD73	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	170,000,000	0.31%		0.31%	UNITED STATES	316	13-Nov-25
06054NZ53	US06054NZ530	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	85,000,000	0.16%		0.16%	UNITED STATES	338	5-Dec-25
06369LS14	US06369LS143	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	370,000,000	0.70%		0.70%	CANADA	120	1-May-25
06741FQU4	US06741FQU48	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	0.19%		0.19%	UNITED KINGDOM	86	28-Mar-25
06741FR25	US06741FR253	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	0.09%		0.09%	UNITED KINGDOM	91	2-Apr-25
06743UNX6	US06743UNX62	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	160,000,000	0.30%		0.30%	UNITED KINGDOM	30	31-Jan-25
06743UP48	US06743UP484	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	0.38%		0.38%	UNITED KINGDOM	34	4-Feb-25
06743UR42	US06743UR424	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	170,000,000	0.32%		0.32%	UNITED KINGDOM	99	10-Apr-25
06743US66	US06743US668	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000	0.14%		0.14%	UNITED KINGDOM	127	8-May-25
06743USM5	US06743USM52	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.47%		0.47%	UNITED KINGDOM	140	21-May-25
09659BP38	US09659BP380	BNP PARIBAS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	0.19%		0.19%	FRANCE	33	3-Feb-25
05571BN74	US05571BN741	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.48%		0.48%	FRANCE	6	7-Jan-25
	US05571BNX72	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	101,190,000	0.19%		0.19%	FRANCE	30	31-Jan-25
	US05571BS203	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.47%		0.47%	FRANCE	121	2-May-25
	US05571BTG85	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	485,000,000	0.91%		0.91%	FRANCE	166	16-Jun-25
05571BTG8	US05571BTG85	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.47%		0.47%	FRANCE	170	20-Jun-25
05571BTL7	US05571BTL70	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.47%		0.47%	FRANCE	126	16-Jun-25
12802VNT9	US12802VNT97	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000	0.38%		0.38%	FRANCE	26	27-Jan-25
12802VNV4	US12802VNV44	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	275,000,000	0.52%		0.52%	FRANCE	28	29-Jan-25
12802VP34	US12802VP348	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	45,000,000	0.09%		0.09%	FRANCE	33	3-Feb-25
12802VPD2	US12802VPD28	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	50,000,000	0.10%		0.10%	FRANCE	43	13-Feb-25
12802VQD1	US12802VQD19	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	175,000,000	0.33%		0.33%	FRANCE	71	13-Mar-25
12802VR32	US12802VR328	CAISSE D'AMORTISSEMENT DE LA DETTE	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	150,000,000	0.28%		0.28%	FRANCE	92	3-Apr-25
12800ANX8	US12800ANX80	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	450,000,000	0.86%		0.86%	FRANCE	30	31-Jan-25
12800AP32	US12800AP320	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	75,000,000	0.14%		0.14%	FRANCE	33	3-Feb-25
12800AP73	US12800AP734	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	300,000,000	0.57%		0.57%	FRANCE	37	7-Feb-25
	US12800AQ634	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	97,500,000	0.18%		0.18%	FRANCE	69	11-Mar-25
12800QC1	US12800QC17	CAISSE DES DEPOTS ET CONSIGNATIONS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	350,000,000	0.56%		0.56%	FRANCE	70	12-Mar-25
30215C594	US30215C5940	CANADA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000	0.19%		0.19%	CANADA	128	9-Mar-25
12608AN26	US12608AN262	CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000	0.57%		0.57%	CANADA	2	3-Jan-25
16677JA04	US16677JA066	CHEVRON CORP	P-1	A-1+	NR	COMMERCIAL PAPER	INDUSTRIAL					USD	111,000,000	0.21%		0.21%	UNITED STATES	9	10-Jan-25
17327AN29	US17327AN290	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000	0.48%		0.48%	UNITED STATES	1	2-Jan-25
17327AR17	US17327AR176	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	0.19%		0.19%	UNITED STATES	90	1-Apr-25
17327AT49	US17327AT495	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000	0.56%		0.56%	UNITED STATES	154	4-Jun-25
00202NR00	US00202NR008	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	135,000,000	0.25%		0.25%	AUSTRALIA	111	22-Apr-25
23305DN27	US23305DN276	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	400,000,000	0.76%		0.76%	SINGAPORE	1	2-Jan-25
23305DN35	US23305DN359	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	190,000,000	0.36%		0.36%	SINGAPORE	2	3-Jan-25
23305DN68	US23305DN680	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	400,000,000	0.76%		0.76%	SINGAPORE	5	6-Jan-25
23305DN76	US23305DN763	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000	0.57%		0.57%	SINGAPORE	6	7-Jan-25
23305DQK4	US23305DQK45	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	0.19%		0.19%	SINGAPORE	77	19-Mar-25
23305DQL2	US23305DQL28	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	0.38%		0.38%	SINGAPORE	78	20-Mar-25
	XS2940415677	DEKABANK DEUTSCHE GIROZENTRALE	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	550,000,000	1.03%		1.03%	GERMANY	131	12-May-25
	XS2949382811	DEKABANK DEUTSCHE GIROZENTRALE	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	0.19%		0.19%	GERMANY	152	2-Jun-25
63763PN43	US63763PN439	DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	850,000,000	1.62%		1.62%	UNITED STATES	9	10-Jan-25
25213BNP6	US25213BNP66	DEXIA SA	P-3	A-1+	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	0.10%		0.10%	FRANCE	22	23-Jan-25
	US25213BP337	DEXIA SA	P-3	A-1+	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	0.10%		0.10%	FRANCE	33	3-Feb-25
25213BRP4	US25213BRP40	DEXIA SA	P-3	A-1+	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000	0.57%		0.57%	FRANCE	34	4-Feb-25
25213BR15	US25213BR150	DEXIA SA	P-3	A-1+	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000	0.57%		0.57%	FRANCE	90	1-Apr-25
25213BR23	US25213BR234	DEXIA SA	P-3	A-1+	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	0.09%		0.09%	FRANCE	91	2-Apr-25
25213BS22	US25213BS224	DEXIA SA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	0.38%		0.38%	FRANCE	121	2-May-25
2332KQOQ8	US2332KQOQ84	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	33,490,000	0.06%		0.06%	NORWAY	82	24-Mar-25
2332KOSP8	US2332KOSP83	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	168,000,000	0.32%		0.32%	NORWAY	142	23-May-25
2332KOSU7	US2332KOSU78	DNB BANK ASA	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					USD	53,940,000	0.10%		0.10%	NORWAY	147	28-May-25
29878R5E9	US29878R5E98	EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	450,000,000	0.85%		0.85%	SUPRANATIONAL	133	14-May-25
29878R5F6	US29878R5F63	EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000	0.94%		0.94%	SUPRANATIONAL	134	15-May-25
31428FN35	US31428FN354	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	210,000,000	0.40%		0.40%	CANADA	2	3-Jan-25
31428FR15	US31428FR157	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	0.09%		0.09%	CANADA	90	1-Apr-25
34411GNE2	US3441																		

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)
55567KT97	US55607KT971	MACQUARIE BANK LTD	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.14%	AUSTRALIA	159	9-Jun-25
58768NA2	US58768NA24	MERCEDES-BENZ FIN NA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	35,000,000			0.07%	GERMANY	9	10-Jan-25
60689PNT9	US60689PNT92	MIZUHO BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	108,300,000			0.21%	JAPAN	26	27-Jan-25
63873NX4	US63873NX45	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	125,000,000			0.25%	FRANCE	30	31-Jan-25
	XS2915296664	NEW ZEALAND GOVERNMENT	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.38%	NEW ZEALAND	7	8-Jan-25
	XS2946708158	NEW ZEALAND GOVERNMENT	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.38%	NEW ZEALAND	51	21-Feb-25
65558JQ34	US65558JQ345	NORDEA BANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	97,000,000			0.18%	FINLAND	61	3-Mar-25
86724AQ53	US86724AQ537	NORFINA LTD	P-1	A-1+	N.A.	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	AUSTRALIA	63	5-Mar-25
62939LSD2	US62939LSD28	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.19%	GERMANY	132	13-May-25
62939LWP0	US62939LWP02	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	246,000,000			0.46%	GERMANY	265	23-Sep-25
62939LWR6	US62939LWR67	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	19,730,000			0.04%	GERMANY	267	25-Sep-25
6716RQL2	US6716RQL23	OESTERREICHISCHE KONTROLLBANK AG	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	40,000,000			0.08%	AUSTRIA	78	20-Mar-25
69034AN24	US69034AN240	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	165,900,000			0.32%	SINGAPORE	1	2-Jan-25
69034AN32	US69034AN323	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.38%	SINGAPORE	2	3-Jan-25
69034AQL9	US69034AQL97	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.28%	SINGAPORE	78	20-Mar-25
78015CX99	US78015CX999	ROYAL BANK OF CANADA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	140,000,000			0.26%	CANADA	293	21-Oct-25
780163U1	US780163U115	ROYAL BANK OF CANADA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.33%	CANADA	147	28-May-25
83389RQ33	US83389RQ334	SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	32,480,000			0.05%	FRANCE	61	3-Mar-25
83389T22	US83389T221	SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000			0.56%	FRANCE	152	2-Jun-25
83389T30	US83389T304	SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000			0.47%	FRANCE	153	3-Jun-25
86724ARU7	US86724ARU78	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.14%	AUSTRALIA	117	28-Apr-25
86724AS69	US86724AS699	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	45,000,000			0.08%	AUSTRALIA	125	6-May-25
86724ASU6	US86724ASU69	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	74,000,000			0.14%	AUSTRALIA	147	28-May-25
86724AT27	US86724AT275	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	AUSTRALIA	152	2-Jun-25
86960J224	US86960J2240	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	97,000,000			0.18%	SWEDEN	335	2-Dec-25
89119AN79	US89119AN799	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	1,000,000,000			1.91%	CANADA	6	7-Jan-25
89119AX29	US89119AX293	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	68,000,000			0.13%	CANADA	274	2-Oct-25
89119AX37	US89119AX376	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	140,000,000			0.26%	CANADA	275	3-Oct-25
89232CR73	US89232CR730	TOYOTA CREDIT CANADA INC	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					USD	10,000,000			0.02%	CANADA	96	7-Apr-25
89237DS02	US89237DS020	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					USD	21,000,000			0.04%	JAPAN	132	13-May-25
89237DRW1	US89237DRW10	TOYOTA FINANCE AUSTRALIA LTD	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	104,000,000			0.20%	JAPAN	119	30-Apr-25
8923A0N66	US8923A0N660	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					USD	20,000,000			0.04%	JAPAN	5	6-Jan-25
90477DN69	US90477DN693	UNILEVER NV	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	247,000,000			0.47%	UNITED KINGDOM	5	6-Jan-25
90477DN77	US90477DN776	UNILEVER NV	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	150,000,000			0.29%	UNITED KINGDOM	6	7-Jan-25
90477DN84	US90477DN848	UNILEVER NV	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	123,000,000			0.23%	UNITED KINGDOM	12	13-Jan-25
90477DN87	US90477DN878	UNILEVER NV	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	180,000,000			0.34%	UNITED KINGDOM	15	16-Jan-25
90477DN88	US90477DN887	UNILEVER NV	P-1	A-1	F1	COMMERCIAL PAPER	CONSUMER PRODUCTS					USD	71,000,000			0.14%	UNITED KINGDOM	20	21-Jan-25
92882ND24	US92882ND247	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	305,000,000			0.58%	UNITED STATES	1	2-Jan-25
92882N65	US92882N650	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	90,000,000			0.17%	UNITED STATES	5	6-Jan-25
92882ND00	US92882ND008	VOLVO TREASURY NA LP	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.10%	UNITED STATES	12	13-Jan-25
9612COR1E	US9612COR1E17	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	115,000,000			0.22%	AUSTRALIA	103	14-Apr-25
9612COR6G	US9612COR6G4	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	177,000,000			0.33%	AUSTRALIA	105	16-Apr-25
9612COR84	US9612COR848	WESTPAC BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	240,000,000			0.45%	AUSTRALIA	106	17-Apr-25
		<b>COMMERCIAL PAPER Total</b>											<b>22,247,530,000</b>			<b>42.12%</b>			
	US04821QFG10	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000	4.68000	Variable	0.19%	FRANCE	1	11-Jun-25
04821TQ57	US04821TQ571	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	30,000,000			0.06%	FRANCE	63	5-Mar-25
04821TQ46	US04821TQ469	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	35,000,000			0.07%	FRANCE	68	10-Mar-25
04821TR98	US04821TR983	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	65,000,000			0.12%	FRANCE	98	9-Apr-25
04821TRA5	US04821TRA50	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	38,000,000			0.07%	FRANCE	99	10-Apr-25
04821TT62	US04821TT625	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.13%	FRANCE	156	6-Jun-25
04821TTA3	US04821TTA33	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.19%	FRANCE	160	10-Jun-25
04821TTH8	US04821TTH85	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	FRANCE	167	17-Jun-25
04821TTJ4	US04821TTJ42	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.18%	FRANCE	168	18-Jun-25
06945LN20	US06945LN208	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.10%	FRANCE	1	2-Jan-25
06945LN4	US06945LN497	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	32,000,000			0.06%	FRANCE	13	14-Jan-25
06945LN66	US06945LN662	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.33%	FRANCE	20	21-Jan-25
	US06945LQ411	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.28%	FRANCE	75	17-Mar-25
06945LR75	US06945LR753	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	FRANCE	96	7-Apr-25
06945LTD0	US06945LTD00	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.19%	FRANCE	163	13-Jun-25
07644AN75	US07644AN753	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.18%	UNITED STATES	6	7-Jan-25
07644AN83	US07644AN837	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.18%	UNITED STATES	7	8-Jan-25
07644AF73	US07644AF733	BEDFORD ROW FUNDING CORP	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	60,000,000			0.11%	UNITED STATES	37	7-Feb-25
12710GR93	US12710GR936	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	UNITED STATES	98	9-Apr-25
12710GRU6	US12710GRU66	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	128,000,000			0.25%	UNITED STATES	117	28-Apr-25
12710GTC4	US12710GTC41	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	40,000,000			0.07%	UNITED STATES	162	12-Jun-25
16537H822	US16537H8225	CHESHAM FINANCE	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD							

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)	
53944QSL5	US53944QSL58	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	90,000,000			0.17%	FRANCE	139	20-May-25	
53944QT34	US53944QT340	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	FRANCE	153	3-Jun-25	
53944QT42	US53944QT423	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	101,300,000			0.19%	FRANCE	154	4-Jun-25	
53944QT59	US53944QT597	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	25,000,000			0.05%	FRANCE	155	5-Jun-25	
53944QTQ3	US53944QTQ37	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	39,000,000			0.07%	FRANCE	174	24-Jun-25	
65409RN63	US65409RN630	NIEUW AMSTERDAM RECEIVABLES CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	122,000,000			0.24%	NETHERLANDS	5	6-Jan-25	
69901MRU2	US69901MRU26	PARADELLE FUNDING LLC	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	69,500,000			0.23%	UNITED STATES	117	28-Apr-25	
69901MTG1	US69901MTG14	PARADELLE FUNDING LLC	P-1	A-1+	N.A.	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.33%	UNITED STATES	166	16-Jun-25	
73044DP67	US73044DP671	PODDIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.29%	UNITED STATES	36	6-Feb-25	
73044DQH2	US73044DQH25	PODDIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	125,000,000			0.25%	UNITED STATES	75	17-Mar-25	
73044DRM0	US73044DRM01	PODDIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	UNITED STATES	110	21-Apr-25	
73044DSF4	US73044DSF41	PODDIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.09%	UNITED STATES	134	15-May-25	
73044DT55	US73044DT558	PODDIUM FUNDING TRUST	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	190,000,000			0.36%	UNITED STATES	155	5-Jun-25	
85520LR31	US85520LR311	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	48,000,000			0.09%	UNITED STATES	92	3-Apr-25	
85520LT54	US85520LT549	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	34,500,000			0.06%	UNITED STATES	155	5-Jun-25	
85520PMH6	US85520PMH63	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	450,000,000	4.61000	Variable	0.86%	UNITED STATES	1	2-Jun-25	
85520PMJ2	US85520PMJ20	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000	4.61000	Variable	0.38%	UNITED STATES	1	5-Jun-25	
92512LJ31	US92512LJ318	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.10%	UNITED STATES	2	3-Jan-25	
92512LJ72	US92512LJ723	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.13%	UNITED STATES	6	7-Jan-25	
92512LNA5	US92512LNA51	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	115,000,000			0.22%	UNITED STATES	9	10-Jan-25	
92512LR37	US92512LR376	VERSAILLES COMMERCIAL PAPER LL	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	124,000,000			0.23%	UNITED STATES	92	3-Apr-25	
<b>ASSET BACKED COMMERCIAL PAPER Total</b>																				
													<b>6,162,725,000</b>			<b>11.69%</b>				
06050TMM0	US06050TMM08	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	301,000,000	4.86000	Variable	0.58%	UNITED STATES	1	9-Jan-26	
06054CFK6	US06054CFK62	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	60,000,000	4.71000	Variable	0.11%	UNITED STATES	1	7-Jan-25	
06054CHW8	US06054CHW82	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	185,000,000	4.85000	Variable	0.35%	UNITED STATES	1	14-Nov-25	
06054CHZ1	US06054CHZ14	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	255,000,000	4.85000	Variable	0.49%	UNITED STATES	1	2-Dec-25	
06054Q3N2	US06054Q3N24	BANK OF AMERICA NA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	124,000,000	5.36000	Fixed	0.24%	UNITED STATES	82	24-Mar-25	
06367L2L0	US06367L2L08	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	125,000,000	4.75000	Variable	0.24%	CANADA	1	25-Nov-25	
1730QPMB8	US1730QPMB82	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	290,000,000	4.85000	Variable	0.55%	UNITED STATES	1	24-Nov-25	
30601XAW7	US30601XAW74	FAIRWAY FINANCE LLC	P-1	A-1	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	4.63000	Variable	0.38%	CANADA	1	28-Apr-25	
30601XAZ0	US30601XAZ06	FAIRWAY FINANCE LLC	P-1	A-1	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	50,000,000	4.62000	Variable	0.10%	CANADA	1	12-May-25	
46656HER9	US46656HER93	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	4.85000	Variable	0.29%	UNITED STATES	1	13-Nov-25	
46656HFB3	US46656HFB33	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	290,000,000	4.90000	Variable	0.55%	UNITED STATES	1	11-Dec-25	
46656HFD9	US46656HFD98	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	300,000,000	4.90000	Variable	0.57%	UNITED STATES	1	9-Dec-25	
55607NYC8	US55607NYC81	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	400,000,000	4.71000	Variable	0.76%	AUSTRALIA	1	2-Jun-25	
55607NYD6	US55607NYD64	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	4.71000	Variable	0.38%	AUSTRALIA	1	10-Jun-25	
55607NYL8	US55607NYL80	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	65,000,000	4.70000	Variable	0.12%	AUSTRALIA	1	13-Mar-25	
69034CQB7	US69034CQB71	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	25,000,000	4.58000	Variable	0.05%	SINGAPORE	1	10-Jan-25	
8338BYNQ6	US8338BYNQ60	SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	19,750,000	4.74000	Variable	0.02%	FRANCE	1	13-Mar-25	
86564AEZ2	US86564AEZ29	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	36,000,000	4.60000	Variable	0.07%	JAPAN	1	24-Feb-25	
86960LHM5	US86960LHM54	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	19,000,000	4.81000	Variable	0.04%	SWEDEN	1	7-Jan-25	
86960LY7	US86960LY74	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	145,000,000	4.65000	Variable	0.28%	SWEDEN	1	23-Jan-25	
90276XB7	US90276XB78	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	235,000,000	4.71466	Variable	0.45%	SWITZERLAND	1	5-Jun-25	
<b>COMMERCIAL PAPER - INTEREST BEARING Total</b>																				
													<b>3,465,750,000</b>			<b>6.62%</b>				
05966D7E6	US05966D7E66	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	61,000,000	4.97000	Variable	0.12%	SPAIN	1	31-Jan-25	
05973RDB5	US05973RDB50	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	4.69000	Fixed	0.29%	SPAIN	154	4-Jun-25	
06050TL2	US06050TL25	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	495,000,000	4.83000	Variable	0.95%	UNITED STATES	1	16-Oct-25	
06051WHP2	US06051WHP23	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	145,000,000	5.20000	Fixed	0.28%	UNITED STATES	28	29-Jan-25	
06051WJP0	US06051WJP05	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.24000	Fixed	0.29%	UNITED STATES	61	3-Mar-25	
06054R7F3	US06054R7F36	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.35000	Fixed	0.19%	UNITED STATES	91	2-Apr-25	
06367DHM0	US06367DHM02	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	5.40000	Fixed	0.29%	CANADA	117	28-Apr-25	
06370BZM5	US06370BZM51	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	360,000,000	4.75000	Variable	0.69%	CANADA	1	13-Nov-25	
	XS2939535113	CREDIT INDUSTRIEL ET COMMERCIAL	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000			0.38%	FRANCE	131	12-May-25	
	US60710TTX99	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	80,000,000	4.69000	Variable	0.15%	JAPAN	1	14-Mar-25	
	XS2917472487	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	75,000,000			0.14%	JAPAN	37	7-Feb-25	
	XS2949461788	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000			0.07%	JAPAN	121	2-Mar-25	
	XS2949275494	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	70,000,000			0.13%	JAPAN	82	24-Mar-25	
	XS2950226516	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.19%	JAPAN	83	25-Mar-25	
	XS2963651901	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000			0.57%	JAPAN	72	14-Mar-25	
	XS2964675701	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000			0.95%	JAPAN	75	17-Mar-25	
	XS2967185054	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000			0.57%	JAPAN	77	19-Mar-25	
	XS2969324933	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	350,000,000			0.66%	JAPAN	82	24-Mar-25	
	B6632325862	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000			0.48%	JAPAN	33	3-Feb-25	
	XS2947149287	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000			0.29%	JAPAN	50	20-Feb-25	
	XS2947158437	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000			0.29%	JAPAN	50	20-Feb-25	
	XS2913996224	SUMITOMO MITSUI FINANCIAL GROU	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000			0.29%	JAPAN	6	7-Jan-25	
	XS2913996497	SUMITOMO MITSUI FINANCIAL GROU	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.19%	JAPAN	5	6-Jan-25	
	XS2902549067	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	350,000,000			0.67%	JAPAN	12	13-Jan-25	
	XS2904497745	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.19%	JAPAN	16	17-Jan-25	
	XS2916436129	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	50,000,000			0.10%	JAPAN	40	10-Feb-25	
	XS2920513012	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000			0.38%	JAPAN	100	11-Apr-25	
	XS2921635681	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	270,000,000			0.51%	JAPAN	104	15-Apr-25	
	XS2924807501	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.19%	JAPAN	21	22-Jan-25	
86959TKC0	US86959TKC07	SVENSKA HANDELSBANKEN AB	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)
00254EMZ2	US00254EMZ24	SWEDISH EXPORT CREDIT	P-1	A-1+	NR	GOVERNMENT BOND	GOVERNMENT					USD	32,528,000	0.62500	Fixed	0.06%	SWEDEN	133	14-May-25
		<b>GOVERNMENT BOND Total</b>											<b>111,314,000</b>			<b>0.21%</b>			
		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	1,360,000,000	4.34000	Fixed	2.60%	AUSTRALIA	1	2-Jan-25
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	600,000,000	4.33000	Fixed	1.15%	CANADA	1	2-Jan-25
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	289,000,000	4.33000	Fixed	0.55%	FRANCE	1	2-Jan-25
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	189,000,000	4.33000	Fixed	0.36%	JAPAN	1	2-Jan-25
		NATIONAL BANK OF CANADA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	1,478,000,000	4.34000	Fixed	2.83%	CANADA	1	2-Jan-25
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	350,000,000	4.34000	Fixed	0.67%	CANADA	1	2-Jan-25
		<b>TIME DEPOSIT Total</b>											<b>4,266,000,000</b>			<b>8.16%</b>			
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	225,000,000	4.45000	Fixed	0.43%	UNITED STATES	1	2-Jan-25
		BARCLAYS BANK PLC	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	75,000,000	4.45000	Fixed	0.14%	UNITED KINGDOM	1	2-Jan-25
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	220,000,000	4.45000	Fixed	0.42%	FRANCE	1	2-Jan-25
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	4.45000	Fixed	0.38%	FRANCE	1	2-Jan-25
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL					USD	5,800,000,000	4.46000	Fixed	11.09%	UNITED STATES	1	2-Jan-25
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	950,000,000	4.45000	Fixed	1.82%	GERMANY	1	2-Jan-25
		MIFG SECURITIES AMERICAS	NR	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	650,000,000	4.45000	Fixed	1.24%	JAPAN	1	2-Jan-25
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	4.45000	Fixed	0.96%	CANADA	1	2-Jan-25
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	400,000,000	4.45000	Fixed	0.77%	CANADA	1	2-Jan-25
		<b>TRI-PARTY REPO Total</b>											<b>9,020,000,000</b>			<b>17.25%</b>			
		CASH				CASH	CASH					USD	226,377,500			0.43%		1	
		<b>Cash</b>											<b>226,377,500</b>			<b>0.43%</b>			

**Low Volatility Net Asset Value MMF (LVNAV)** - a Money Market Fund qualifying and authorized 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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