Fund Name	**Morgan Stanley Liquidity Funds-US Dollar Liquidity**
Fund Type	**Short-Term LVNAV MMF**
Reporting Currency	**USD**
Statement Date	**1-Sep-23**
WAM (days)	**30**
WAL (days)	**53**
Net Assets	**38,119,266,216.61**

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)
	XS2658250100	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	131,000,000			0.34%	FRANCE	17	21-Sep-23
	XS2663650047	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	700,000,000			1.83%	FRANCE	17	21-Sep-23
0530A3W61	US0530A3W618	AUTOMATIC DATA PROCESSING INC	P-1	A-1+	NR	COMMERCIAL PAPER	INDUSTRIAL					USD	25,000,000			0.07%	UNITED STATES	2	6-Sep-23
09657SW76	US09657SW764	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.31%	NETHERLANDS	3	7-Sep-23
09657SW84	US09657SW848	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.52%	NETHERLANDS	4	8-Sep-23
09657SWE1	US09657SWE17	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	50,000,000			0.13%	NETHERLANDS	10	14-Sep-23
06369MZJ5	US06369MZJ51	BANK OF MONTREAL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	752,000,000			1.94%	CANADA	105	18-Dec-23
06743UB92	US06743UB922	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	53,000,000			0.14%	UNITED KINGDOM	158	9-Feb-24
06743VYT1	US06743VYT15	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	UNITED KINGDOM	84	27-Nov-23
06744G6T4	US06744G6T48	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	70,000,000			0.18%	UNITED KINGDOM	18	22-Sep-23
06744HBS8	US06744HBS85	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	UNITED KINGDOM	78	21-Nov-23
06744HDN7	US06744HDN70	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	UNITED KINGDOM	99	12-Dec-23
06744HEE6	US06744HEE62	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	45,935,000			0.12%	UNITED KINGDOM	23	27-Sep-23
06744HFY1	US06744HFY18	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	35,000,000			0.09%	UNITED KINGDOM	18	22-Sep-23
06744HLC2	US06744HLC24	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	UNITED KINGDOM	109	22-Dec-23
06744HLD0	US06744HLD07	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	UNITED KINGDOM	108	21-Dec-23
DN2976392	US06744HLP37	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED KINGDOM	105	18-Dec-23
06744HNW6	US06744HNW69	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	UNITED KINGDOM	102	15-Dec-23
06054PZM1	US06054PZM12	BOFA SECURITIES INC	NR	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED STATES	108	21-Dec-23
05571BAX1	US05571BAX10	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	240,000,000			0.61%	FRANCE	149	31-Jan-24
05571CZC8	US05571CZC80	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	350,000,000			0.90%	FRANCE	99	12-Dec-23
16537JW85	US16537JW859	CHESHAM FINANCE	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	210,000,000			0.55%	UNITED STATES	4	8-Sep-23
17327BZJ7	US17327BZJ78	CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED STATES	105	18-Dec-23
23305EWM1	US23305EWM10	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	SINGAPORE	17	21-Sep-23
23305EZJ5	US23305EZJ53	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	95,000,000			0.25%	SINGAPORE	105	18-Dec-23
26821JW55	US26821JW558	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	640,000,000			1.68%	GERMANY	1	5-Sep-23
	XS2675730340	ERSTE GROUP BANK AG	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	500,000,000			1.31%	AUSTRIA	1	5-Sep-23
29878SWJ1	US29878SWJ13	EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	900,000,000			2.36%	LUXEMBOURG	14	18-Sep-23
30215HWT3	US30215HWT30	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	350,000,000			0.92%	CANADA	23	27-Sep-23
30215HWU0	US30215HWU03	EXPORT DEVELOPMENT CANADA	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.26%	CANADA	24	28-Sep-23
31428GW82	US31428GW825	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	CANADA	4	8-Sep-23
31428GWL3	US31428GWL30	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	55,000,000			0.14%	CANADA	16	20-Sep-23
31428GWM1	US31428GWM13	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	CANADA	17	21-Sep-23
34411HWK6	US34411HWK66	FMS WERTMANAGEMENT ANSTALT DES OFF	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.65%	GERMANY	15	19-Sep-23
34411HWM2	US34411HWM23	FMS WERTMANAGEMENT ANSTALT DES OFF	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.65%	GERMANY	17	21-Sep-23
24850DWL2	US24850DWL27	KINGDOM OF DENMARK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	150,000,000			0.40%	DENMARK	16	20-Sep-23
24850DWM0	US24850DWM00	KINGDOM OF DENMARK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	80,000,000			0.21%	DENMARK	17	21-Sep-23
265928005	XS2659280056	KOMMUNALBANKEN AS	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.26%	NORWAY	14	18-Sep-23
	XS2662498539	LANDESBANK BADEN-WURTTEMBERG	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	1,000,000,000			2.62%	GERMANY	16	20-Sep-23
	XS2653505425	LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED KINGDOM	101	14-Dec-23
	XS2653506407	LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000			0.39%	UNITED KINGDOM	100	13-Dec-23
	XS2654063358	LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	UNITED KINGDOM	105	18-Dec-23
	XS2654752562	LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED KINGDOM	105	18-Dec-23
	XS2655898042	LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	125,000,000			0.32%	UNITED KINGDOM	106	19-Dec-23
55607LZF4	US55607LZF48	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	AUSTRALIA	102	15-Dec-23
63975VWJ5	US63975VWJ50	NEDERLANDSE WATERSCHAPSBANK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	200,000,000			0.52%	NETHERLANDS	14	18-Sep-23
63975VWM8	US63975VWM89	NEDERLANDSE WATERSCHAPSBANK NV	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					USD	500,000,000			1.31%	NETHERLANDS	17	21-Sep-23
62939MWF0	US62939MWF03	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	525,000,000			1.38%	GERMANY	11	15-Sep-23
62939MWK9	US62939MWK97	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.65%	GERMANY	15	19-Sep-23
62939MWL7	US62939MWL70	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.65%	GERMANY	16	20-Sep-23
62939MWM5	US62939MWM53	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	250,000,000			0.65%	GERMANY	17	21-Sep-23
62939MWN3	US62939MWN37	NRW.BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					USD	100,000,000			0.26%	GERMANY	18	22-Sep-23
73044DA22	US73044DA228	PODIUM FUNDING TRUST	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	25,000,000			0.06%	UNITED STATES	120	2-Jan-24
73044GWF2	US73044GWF26	PODIUM FUNDING TRUST	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.20%	UNITED STATES	11	15-Sep-23
	US73044GZF98	PODIUM FUNDING TRUST	P-1	A-1	NR	COMMERCIAL PAPER	FINANCIAL					USD	25,000,000			0.06%	UNITED STATES	102	15-Dec-23
78015DZL7	US78015DZL71	ROYAL BANK OF CANADA	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	350,000,000			0.90%	CANADA	107	20-Dec-23
82124MWM8	US82124MWM80	SHEFFIELD RECEIVABLES	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED KINGDOM	17	21-Sep-23
82124MWN6	US82124MWN63	SHEFFIELD RECEIVABLES	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	UNITED KINGDOM	18	22-Sep-23
83369BAX4	US83369BAX47	SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	288,000,000			0.74%	FRANCE	149	31-Jan-24
8672E3WM4	US8672E3WM42	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	AUSTRALIA	17	21-Sep-23
8672E3Y83	US8672E3Y835	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	AUSTRALIA	65	8-Nov-23
8672E3Z58	US8672E3Z584	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	25,000,000			0.06%	AUSTRALIA	92	5-Dec-23
8672E3Z66	US8672E3Z667	SUNCORP-METWAY LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	AUSTRALIA	93	6-Dec-23
86960KZD7	US86960KZD70	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	SWEDEN	100	13-Dec-23
89237EZD2	US89237EZD20	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					USD	183,000,000			0.47%	AUSTRALIA	100	13-Dec-23
90351WA21	US90351WA218	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.51%	SWITZERLAND	120	2-Jan-24
90351WA39	US90351WA390	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.51%	SWITZERLAND	121	3-Jan-24
90351WA88	US90351WA887	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	SWITZERLAND	126	8-Jan-24
90351WCF0	US90351WCF05	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	145,000,000			0.37%	SWITZERLAND	193	15-Mar-24
90351XZE6	US90351XZE65	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	SWITZERLAND	101	14-Dec-23
91127QWK1	US91127QWK11	UNITED OVERSEAS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	SINGAPORE	15	19-Sep-23
91127QWM7	US91127QWM76	UNITED OVERSEAS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	SINGAPORE	17	21-Sep-23
						COMMERCIAL PAPER Total							**14,922,935,000**			**38.81%**			

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)
04821TAP0	US04821TAP03	ATLANTIC ASSET SECURITIZATION	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	FRANCE	141	23-Jan-24
06945MWL6	US06945MWL61	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	FRANCE	16	20-Sep-23
06945MWM4	US06945MWM45	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	FRANCE	17	21-Sep-23
06945MX27	US06945MX270	BARTON CAPITAL SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000			0.26%	FRANCE	28	2-Oct-23
12710HZL5	US12710HZL58	CABOT TRAIL FUNDING LLC	P-1	A-1+	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	UNITED STATES	107	20-Dec-23
30601WZ51	US30601WZ513	FAIRWAY FINANCE LLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	CANADA	92	5-Dec-23
30601WZF9	US30601WZF93	FAIRWAY FINANCE LLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	75,000,000			0.19%	CANADA	102	15-Dec-23
53944QA91	US53944QA910	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	FRANCE	127	9-Jan-24
53944QAH3	US53944QAH39	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	35,000,000			0.09%	FRANCE	135	17-Jan-24
53944QAQ3	US53944QAQ38	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	51,950,000			0.13%	FRANCE	142	24-Jan-24
53944QAR1	US53944QAR11	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	37,900,000			0.10%	FRANCE	143	25-Jan-24
53944QAS9	US53944QAS93	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	42,600,000			0.11%	FRANCE	144	26-Jan-24
53944RWK0	US53944RWK03	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,700,000			0.13%	FRANCE	15	19-Sep-23
53944RWN4	US53944RWN42	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000			0.13%	FRANCE	18	22-Sep-23
53944RX45	US53944RX456	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	51,000,000			0.13%	FRANCE	30	4-Oct-23
57666BWM8	US57666BWM89	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	175,000,000			0.47%	FRANCE	17	21-Sep-23
85520MWM1	US85520MWM18	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	200,000,000			0.52%	UNITED STATES	17	21-Sep-23
85520PGY6	US85520PGY60	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	90,000,000	5.83000	Variable	0.24%	UNITED STATES	1	4-Oct-23
85520PHA7	US85520PHA75	STARBIRD FUNDING CORP	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	50,000,000	5.83000	Variable	0.13%	UNITED STATES	1	3-Oct-23
						ASSET BACKED COMMERCIAL PAPER Total							**1,384,150,000**			**3.60%**			
05253MUT9	US05253MUT97	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	5.81000	Variable	0.26%	AUSTRALIA	1	22-Mar-24
05571EBZ9	US05571EBZ97	BPCE SA	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	400,000,000	5.76000	Variable	1.05%	FRANCE	1	1-Dec-23
12509QBM4	US12509QBM42	CDP FINANCIAL INC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	GOVERNMENT					USD	150,000,000	5.76000	Variable	0.40%	CANADA	1	2-Oct-23
12509QBN2	US12509QBN25	CDP FINANCIAL INC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	GOVERNMENT					USD	325,000,000	5.75000	Variable	0.85%	CANADA	1	4-Oct-23
20272A3A2	US20272A3A23	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	5.81000	Variable	0.26%	AUSTRALIA	1	20-Mar-24
20272A3F1	US20272A3F10	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	250,000,000	5.81000	Variable	0.66%	AUSTRALIA	1	26-Mar-24
55607NSB7	US55607NSB72	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	5.66000	Variable	0.26%	AUSTRALIA	1	30-Nov-23
55607NSG6	US55607NSG69	MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	5.65000	Variable	0.52%	AUSTRALIA	1	11-Dec-23
6324GYK5	US63254GYK56	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	75,000,000	5.82000	Variable	0.20%	AUSTRALIA	1	22-Mar-24
65557RCS7	US65557RCS76	NORDEA BANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	125,000,000	5.69000	Variable	0.33%	FINLAND	1	14-Dec-23
65557RCT5	US65557RCT59	NORDEA BANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	75,000,000	5.81000	Variable	0.20%	FINLAND	1	18-Mar-24
90276JRY4	US90276JRY46	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	125,000,000	5.65000	Variable	0.33%	SWITZERLAND	1	15-Nov-23
90276JSA5	US90276JSA50	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	120,000,000	5.65000	Variable	0.31%	SWITZERLAND	1	17-Nov-23
90276JTJ5	US90276JTJ50	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	125,000,000	5.78000	Variable	0.33%	SWITZERLAND	1	12-Dec-23
						COMMERCIAL PAPER - INTEREST BEARINGTotal							**2,270,000,000**			**5.96%**			
	XS2664200644	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000			0.51%	NETHERLANDS	120	2-Jan-24
05966D4Z2	US05966D4Z23	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.89000	Fixed	0.52%	SPAIN	137	19-Jan-24
05966DSL2	US05966DSL28	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	350,000,000	5.73000	Variable	0.92%	SPAIN	1	15-Feb-24
06050FFC1	US06050FFC14	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000	5.79000	Variable	1.31%	UNITED STATES	1	18-Dec-23
06050FFG2	US06050FFG28	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	5.76000	Variable	0.66%	UNITED STATES	1	22-Dec-23
06051WAD6	US06051WAD65	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	202,500,000	5.92000	Fixed	0.53%	UNITED STATES	340	9-Aug-24
06052T7D6	US06052T7D61	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	95,000,000	5.95000	Fixed	0.25%	UNITED STATES	336	5-Aug-24
06054R6R8	US06054R6R82	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	5.81000	Variable	0.66%	UNITED STATES	1	7-Nov-23
06417M2J3	US06417M2J37	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	125,000,000	5.72000	Variable	0.33%	CANADA	1	15-Dec-23
06417MV36	US06417MV365	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	325,000,000	5.76000	Variable	0.85%	CANADA	1	2-Oct-23
06417MV51	US06417MV514	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	225,000,000	5.81000	Variable	0.59%	CANADA	1	31-Oct-23
06417MX67	US06417MX676	BANK OF NOVA SCOTIA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	290,000,000	5.48000	Fixed	0.76%	CANADA	77	20-Nov-23
13606KVD5	US13606KVD52	CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	330,000,000	5.81000	Variable	0.87%	CANADA	1	6-Nov-23
17330QDG9	US17330QDG91	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000	5.70000	Variable	0.79%	UNITED STATES	1	15-Dec-23
21684XG83	US21684XG831	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	65,000,000	5.90000	Fixed	0.17%	NETHERLANDS	345	14-Aug-24
	XS2652082152	CREDIT INDUSTRIEL ET COMMERCIAL	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000			0.64%	FRANCE	134	16-Jan-24
4823TDGX3	US4823TDGX38	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.31000	Fixed	0.26%	BELGIUM	3	7-Sep-23
60710TCQ2	US60710TCQ22	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	600,000,000	5.76000	Variable	1.58%	JAPAN	1	2-Nov-23
	XS2662932081	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000			0.26%	JAPAN	101	14-Dec-23
	XS2675243864	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000			0.66%	JAPAN	1	5-Sep-23
65558UH96	US65558UH960	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	125,000,000	5.77000	Variable	0.33%	FINLAND	1	3-Nov-23
65558US52	US65558US520	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	160,000,000	5.70000	Variable	0.43%	FINLAND	1	7-Dec-23
65558UT51	US65558UT510	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	172,000,000	5.69000	Variable	0.46%	FINLAND	1	14-Dec-23
65558UT69	US65558UT692	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.82000	Variable	0.26%	FINLAND	1	15-Mar-24
65558UU83	US65558UU831	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	125,000,000	5.82000	Variable	0.33%	FINLAND	1	22-Mar-24
65558UW24	US65558UW241	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	180,000,000	5.81000	Variable	0.47%	FINLAND	1	18-Mar-24
69033M3S4	US69033M3S42	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.50000	Fixed	0.26%	SINGAPORE	18	22-Sep-23
69033M3T2	US69033M3T25	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	165,000,000	5.50000	Fixed	0.44%	SINGAPORE	21	25-Sep-23
69033M3U9	US69033M3U97	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.52000	Fixed	0.52%	SINGAPORE	28	2-Oct-23
69033M4S3	US69033M4S33	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.65000	Fixed	0.52%	SINGAPORE	105	18-Dec-23
86565FN32	US86565FN324	SUMITOMO MITSUI BANK NY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	400,000,000	5.70000	Variable	1.05%	JAPAN	1	5-Dec-23
86565FF72	US86565FF726	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	155,000,000	5.80000	Variable	0.42%	JAPAN	1	18-Dec-23
86565FF80	US86565FF809	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	155,000,000	5.80000	Variable	0.42%	JAPAN	1	19-Dec-23
86565FG71	US86565FG716	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000	5.77000	Variable	0.79%	JAPAN	1	1-Dec-23
86565FK76	US86565FK767	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	110,000,000	5.77000	Variable	0.29%	JAPAN	1	15-Dec-23
86565FR79	US86565FR796	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.69000	Variable	0.53%	JAPAN	1	19-Dec-23
86565FS29	US86565FS299	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	5.67000	Variable	0.66%	JAPAN	1	20-Dec-23
86564PDL2	US86564PDL22	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	500,000,000	5.31000	Fixed	1.31%	JAPAN	3	7-Sep-23
	XS2669260577	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000			0.52%	JAPAN	102	15-Dec-23
86959R3E8	US86959R3E83	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	230,000,000	5.60500	Fixed	0.60%	SWEDEN	79	22-Nov-23
	US86959R3G32	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	240,000,000	5.70000	Variable	0.63%	SWEDEN	1	1-Dec-23
86959RX96	US86959RX968	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	450,000,000	5.77000	Variable	1.18%	SWEDEN	1	2-Nov-23
	US89115BHY92	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	5.70000	Fixed	0.26%	CANADA	88	1-Dec-23
95001KKM5	US95001KKM52	WELLS FARGO BANK NA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	350,000,000	5.81000	Variable	0.92%	UNITED STATES	1	20-Dec-23
95001KLT9	US95001KLT96	WELLS FARGO BANK NA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	200,000,000	5.68000	Variable	0.53%	UNITED STATES	1	11-Dec-23
						CERTIFICATE OF DEPOSIT Total							**10,374,500,000**			**27.25%**			
63859UBG7	US63859UBG76	NATIONWIDE BUILDING SOCIETY	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	24,200,000	0.55000	Fixed	0.06%	UNITED KINGDOM	140	22-Jan-24
86563VAQ2	US86563VAQ23	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	23,505,000	0.80000	Fixed	0.06%	JAPAN	8	12-Sep-23
87020PAL1	US87020PAL13	SWEDBANK AB	P-1	A-1+	F1+	CORPORATE BOND	FINANCIAL					USD	15,000,000	0.60000	Fixed	0.04%	SWEDEN	21	25-Sep-23
						CORPORATE BOND Total							**62,705,000**			**0.16%**			
912796YJ2	US912796YJ21	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	300,000,000			0.78%	UNITED STATES	31	5-Oct-23
						TREASURY BILL Total							**300,000,000**			**0.78%**			
		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	150,000,000	5.32000	Fixed	0.40%	AUSTRALIA	1	5-Sep-23
		BARCLAYS BANK PLC	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	320,000,000	5.32000	Fixed	0.84%	UNITED KINGDOM	1	5-Sep-23

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)
		BNP PARIBAS	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	960,000,000	5.30000	Fixed	2.52%	FRANCE	1	5-Sep-23
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	105,000,000	5.31000	Fixed	0.28%	CANADA	1	5-Sep-23
		COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	1,000,000	5.30000	Fixed	0.00%	NETHERLANDS	1	5-Sep-23
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	107,000,000	5.30000	Fixed	0.28%	FRANCE	1	5-Sep-23
		DNB BANK ASA	P-1	A-1+	NR	TIME DEPOSIT	FINANCIAL					USD	1,076,000,000	5.30000	Fixed	2.82%	NORWAY	1	5-Sep-23
		ING BANK NV	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	700,000,000	5.31000	Fixed	1.84%	NETHERLANDS	1	5-Sep-23
		ING BANK NV	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	100,000,000	5.31000	Fixed	0.26%	NETHERLANDS	1	5-Sep-23
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	123,000,000	5.32000	Fixed	0.32%	JAPAN	1	5-Sep-23
		NATIONAL BANK OF CANADA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	1,022,000,000	5.31000	Fixed	2.68%	CANADA	1	5-Sep-23
		NATIXIS SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	270,000,000	5.31000	Fixed	0.71%	FRANCE	1	5-Sep-23
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	350,000,000	5.29000	Fixed	0.92%	CANADA	1	5-Sep-23
		SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					USD	970,000,000	5.31000	Fixed	2.55%	SWEDEN	1	5-Sep-23
		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	340,000,000	5.30000	Fixed	0.89%	SWEDEN	1	5-Sep-23
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	400,000,000	5.30000	Fixed	1.05%	SWEDEN	1	5-Sep-23
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	270,000,000	5.30000	Fixed	0.71%	CANADA	1	5-Sep-23
						TIME DEPOSIT Total							**7,264,000,000**			**19.07%**			
		DEUTSCHE BANK AG	P-2	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.30000	Fixed	0.26%	GERMANY	1	5-Sep-23
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.28000	Fixed	1.31%	CANADA	1	5-Sep-23
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	178,000,000	5.27000	Fixed	0.48%	FRANCE	1	5-Sep-23
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	700,000,000	5.30000	Fixed	1.84%	JAPAN	1	5-Sep-23
						TRI-PARTY REPO Total							**1,478,000,000**			**3.89%**			
		CASH				CASH	CASH					USD	182,581,494			0.48%		1	
						Cash							**182,581,494**			**0.48%**			

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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