

FIDELITY INSTITUTIONAL LIQUIDITY GBP FUND - LVNAV SHORT TERM MONEY MARKET FUND
08 January 2021

Headline Characteristics	
Book Value	£1,546,345,092
WAM (Days)	47
WAL (Days)	57

Security Type Market Value	
CASH	0.03%
CERTIFICATE OF DEPOSIT	47.47%
COMMERCIAL PAPER	18.05%
TIME DEPOSIT	34.46%
Total	100%

Country	
AUSTRALIA	2.26%
BELGIUM	9.44%
CANADA	4.20%
FINLAND	5.31%
FRANCE	12.25%
GERMANY	6.92%
JAPAN	18.72%
NETHERLANDS	3.74%
SWEDEN	6.60%
SWITZERLAND	3.88%
UNITED KINGDOM	4.20%
UNITED STATES OF AMERICA	8.54%
Other	13.93%
Total	100%

Days to Maturity	
Days to Maturity	Wgt
O/N	35.45%
<=7	2.39%
<=30	19.34%
<=90	29.24%
<=180	9.70%
<=360	3.88%
+360	0.00%
Total	100%

Moody's Rating	
P-1	99.97%
-Other-	0.03%
Total	100.00%

S and P Rating	
A-1+	30.21%
A-1	69.77%
-Other-	0.03%
Total	100.00%

Holdings

ISIN	Issuer	Instrument	Maturity	Market Value (Local)	% of Holdings	Moody's Rating	S & P Rating	Country
XS2242297989	HSBC BANK PLC	COMMERCIAL PAPER	06-Apr-2021	£20,000,000	1.29	P-1	A-1	UNITED KINGDOM
XS2242633415	CITIBANK NA/LONDON	CERTIFICATE OF DEPOSIT	08-Mar-2021	£13,999,672	0.91	P-1	A-1	UNITED STATES OF AMERICA
FR0126439936	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	07-Apr-2021	£14,999,159	0.97	P-1	A-1+	FRANCE
XS2263804341	LLOYDS BANK PLC	CERTIFICATE OF DEPOSIT	22-Mar-2021	£19,999,261	1.29	P-1	A-1	UNITED KINGDOM
XS2264711461	TORONTO-DOMINION BANK/LONDON	CERTIFICATE OF DEPOSIT	24-Nov-2021	£40,001,223	2.59	P-1	A-1+	CANADA
XS2256861498	DEXIA CREDIT LOCAL SA	COMMERCIAL PAPER	05-May-2021	£11,000,000	0.71	P-1	A-1+	BELGIUM
XS2265366554	NORDEA BANK ABP	COMMERCIAL PAPER	27-Apr-2021	£13,099,218	0.85	P-1	A-1+	FINLAND
BE6323858405	SUMITOMO MITSUI BANKING CORP/BRUSSELS	CERTIFICATE OF DEPOSIT	01-Mar-2021	£28,998,528	1.88	P-1	A-1	JAPAN
XS2270574754	DEXIA CREDIT LOCAL SA	COMMERCIAL PAPER	04-Jun-2021	£15,000,000	0.97	P-1	A-1+	BELGIUM
XS2270401065	DEXIA CREDIT LOCAL SA	COMMERCIAL PAPER	03-Jun-2021	£20,000,000	1.29	P-1	A-1+	BELGIUM
XS2276749202	UBS AG/LONDON	CERTIFICATE OF DEPOSIT	17-Jun-2021	£29,995,004	1.94	P-1	A-1	SWITZERLAND
XS2247605665	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	01-Mar-2021	£4,999,871	0.32	P-1	A-1	JAPAN
CH0570576618	ZUERCHER KANTONALBANK	CERTIFICATE OF DEPOSIT	22-Jun-2021	£4,999,254	0.32	P-1	A-1+	SWITZERLAND
CH0570576626	ZUERCHER KANTONALBANK	CERTIFICATE OF DEPOSIT	29-Jun-2021	£24,995,878	1.62	P-1	A-1+	SWITZERLAND
XS2281466412	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	06-Jul-2021	£24,991,421	1.62	P-1	A-1	UNITED STATES OF AMERICA
XS2281475751	MUFG BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	06-Apr-2021	£24,997,409	1.62	P-1	A-1	JAPAN
XS2282073811	TOYOTA MOTOR FINANCE NETHERLANDS BV	COMMERCIAL PAPER	29-Jan-2021	£24,999,870	1.62	P-1	A-1	JAPAN
XS2282074892	BANK OF MONTREAL/LONDON	CERTIFICATE OF DEPOSIT	07-Apr-2021	£25,002,926	1.62	P-1	A-1	CANADA
XS2281368162	NORDEA BANK AB/UNITED KINGDOM	CERTIFICATE OF DEPOSIT	29-Jan-2021	£14,999,739	0.97	P-1	A-1+	FINLAND
FR0126525601	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	10-May-2021	£24,997,243	1.62	P-1	A-1+	FRANCE
XS2202750787	HSBC BANK PLC	COMMERCIAL PAPER	08-Feb-2021	£24,999,402	1.62	P-1	A-1	UNITED KINGDOM
GB00BLJ2312	BANK OF AMERICA CORP	CERTIFICATE OF DEPOSIT	18-Jan-2021	£15,000,309	0.97	P-1	A-1	UNITED STATES OF AMERICA
XS2208492525	ALLIANZ SE	COMMERCIAL PAPER	18-Jan-2021	£6,999,945	0.45	P-1	A-1+	GERMANY
GB00BLJ3278	SVENSKA HANDELSBANKEN AB/SWEDEN	CERTIFICATE OF DEPOSIT	18-Jan-2021	£15,000,177	0.97	P-1	A-1+	SWEDEN
XS2213668754	CITIBANK NA/LONDON	CERTIFICATE OF DEPOSIT	04-Feb-2021	£15,000,227	0.97	P-1	A-1	UNITED STATES OF AMERICA
XS2215528733	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	07-May-2021	£15,004,545	0.97	P-1	A-1	UNITED STATES OF AMERICA
GB00BLJGR36	BANK OF AMERICA CORP	CERTIFICATE OF DEPOSIT	18-Feb-2021	£15,000,945	0.97	P-1	A-1	UNITED STATES OF AMERICA
GB00BLJR367	NORDEA BANK ABP	CERTIFICATE OF DEPOSIT	01-Mar-2021	£10,003,153	0.65	P-1	A-1+	FINLAND
FR0126440090	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	13-Apr-2021	£14,999,024	0.97	P-1	A-1+	FRANCE
GB00BLK2459	MITSUBISHI UFJ TRUST & BANKING CORP/LONDON	CERTIFICATE OF DEPOSIT	12-Jan-2021	£14,999,963	0.97	P-1	A-1	JAPAN
XS2244734435	SWEDBANK AB	COMMERCIAL PAPER	15-Mar-2021	£25,008,200	1.62	P-1	A-1+	SWEDEN
GB00BLJWM07	SUMITOMO MITSUI TRUST BANK LTD	CERTIFICATE OF DEPOSIT	25-Jan-2021	£10,499,983	0.68	P-1	A-1	JAPAN
XS2248077757	COMMONWEALTH BANK OF AUSTRALIA/LONDON	CERTIFICATE OF DEPOSIT	19-Oct-2021	£20,003,120	1.29	P-1	A-1+	AUSTRALIA
XS2249096830	NATIONAL AUSTRALIA BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	20-Apr-2021	£15,001,551	0.97	P-1	A-1+	AUSTRALIA
GB00BLK5Y60	CREDIT AGRICOLE CIB SA	COMMERCIAL PAPER	01-Feb-2021	£24,999,849	1.62	P-1	A-1	FRANCE
GB00BLJ6065	CREDIT AGRICOLE INDOSUEZ/PARIS	CERTIFICATE OF DEPOSIT	05-Feb-2021	£14,500,794	0.94	P-1	A-1	FRANCE
XS2116109997	OP CORPORATE BANK PLC	CERTIFICATE OF DEPOSIT	05-Feb-2021	£13,999,909	0.91	P-1	A-1+	FINLAND
XS2251614611	NORDEA BANK ABP	COMMERCIAL PAPER	29-Apr-2021	£14,999,088	0.97	P-1	A-1+	FINLAND
XS2251780628	TOYOTA MOTOR FINANCE NETHERLANDS BV	COMMERCIAL PAPER	29-Jan-2021	£14,999,833	0.97	P-1	A-1	JAPAN
XS2256738704	PACCAR FINANCIAL EUROPE BV	COMMERCIAL PAPER	05-Feb-2021	£7,999,826	0.52	P-1	A-1	UNITED STATES OF AMERICA
BE6323811909	SUMITOMO MITSUI BANKING CORP/BRUSSELS	CERTIFICATE OF DEPOSIT	08-Feb-2021	£14,999,715	0.97	P-1	A-1	JAPAN
GB00BLHV272	COOPERATIEVE RABOBANK UA/LONDON	CERTIFICATE OF DEPOSIT	01-Feb-2021	£14,999,656	0.97	P-1	A-1	NETHERLANDS
GB00BLJ5W15	SVENSKA HANDELSBANKEN AB/SWEDEN	CERTIFICATE OF DEPOSIT	28-Jan-2021	£17,000,412	1.10	P-1	A-1+	SWEDEN
GB00BLJ7W54	BANK OF AMERICA NA	CERTIFICATE OF DEPOSIT	03-Feb-2021	£20,000,959	1.29	P-1	A-1	UNITED STATES OF AMERICA
GB00BLJ9F20	BANK OF AMERICA CORP/LONDON	CERTIFICATE OF DEPOSIT	05-Feb-2021	£5,000,216	0.32	P-1	A-1	UNITED STATES OF AMERICA
GB00BLJWJ03	NORDEA BANK ABP	CERTIFICATE OF DEPOSIT	22-Mar-2021	£15,000,875	0.97	P-1	A-1+	FINLAND
GB00BLK6G53	SUMITOMO MITSUI TRUST BANK LTD	CERTIFICATE OF DEPOSIT	22-Jan-2021	£24,999,792	1.62	P-1	A-1	JAPAN
GB00BLK1590	BNP PARIBAS SA/LONDON	CERTIFICATE OF DEPOSIT	24-Feb-2021	£20,000,961	1.29	P-1	A-1	FRANCE
GB00BLKMY51	MUFG BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	01-Mar-2021	£24,999,382	1.62	P-1	A-1	JAPAN
GB00BLKR282	BNP PARIBAS SA	CERTIFICATE OF DEPOSIT	07-May-2021	£19,999,478	1.29	P-1	A-1	FRANCE
GB00BLKR621	BNP PARIBAS SA/LONDON	CERTIFICATE OF DEPOSIT	10-May-2021	£29,999,198	1.94	P-1	A-1	FRANCE
GB00BLK5702	SKANDINAVISKA ENSKILDA BANKEN AB	CERTIFICATE OF DEPOSIT	18-Jun-2021	£30,003,838	1.94	P-1	A-1	SWEDEN
GB00BLKTT93	SVENSKA HANDELSBANKEN AB/SWEDEN	CERTIFICATE OF DEPOSIT	15-Mar-2021	£15,000,264	0.97	P-1	A-1+	SWEDEN
GB00BLKVV84	SUMITOMO MITSUI TRUST BANK LTD	CERTIFICATE OF DEPOSIT	18-Mar-2021	£24,998,699	1.62	P-1	A-1	JAPAN
GB00BLKVV68	CREDIT AGRICOLE CIB SA	CERTIFICATE OF DEPOSIT	06-Apr-2021	£24,998,795	1.62	P-1	A-1	FRANCE
		CASH	02-Jan-1900	£395,343	0.03			ZZOther
	SUMITOMO MITSUI TRUST BANK LTD	TIME DEPOSIT	11-Jan-2021	£75,000,000	4.85	P-1	A-1	JAPAN
	KBC BANK NV/LONDON	TIME DEPOSIT	11-Jan-2021	£100,000,000	6.47	P-1	A-1	BELGIUM
		TIME DEPOSIT	11-Jan-2021	£100,000,548	6.47	P-1	A-1	ZZOther
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRAN	TIME DEPOSIT	11-Jan-2021	£100,000,438	6.47	P-1	A-1+	GERMANY
	BRED BANQUE POPULAIRE	TIME DEPOSIT	11-Jan-2021	£115,001,008	7.44	P-1	A-1	ZZOther
	ING BANK NV	TIME DEPOSIT	11-Jan-2021	£42,850,000	2.77	P-1	A-1	NETHERLANDS
	Total			£1,546,345,092				

FIDELITY INSTITUTIONAL LIQUIDITY US DOLLAR FUND - LVNAV SHORT TERM MONEY MARKET FUND
08 January 2021

Headline Characteristics	
Book Value	\$7,463,031,244
WAM (Days)	48
WAL (Days)	52

Security Type Market Value	
CASH	2.24%
CERTIFICATE OF DEPOSIT	28.77%
COMMERCIAL PAPER	33.74%
TIME DEPOSIT	34.84%
TREASURY BILL	0.41%
Total	100%

Country	
AUSTRALIA	6.43%
AUSTRIA	2.42%
BELGIUM	9.11%
CANADA	4.42%
FINLAND	0.40%
FRANCE	11.99%
GERMANY	11.55%
JAPAN	10.27%
NETHERLANDS	10.46%
NORWAY	0.54%
SINGAPORE	3.36%
SOUTH KOREA	1.87%
SUPRANATIONAL	0.71%
SWEDEN	11.83%
UNITED KINGDOM	2.01%
UNITED STATES OF AMERICA	3.68%
Other	8.94%
Total	100%

Days to Maturity	
Days to Maturity	Wgt
O/N	38.89%
<=7	4.89%
<=30	18.03%
<=90	25.54%
<=180	11.51%
<=360	1.14%
+360	0.00%
Total	100%

Moody's Rating	
P-1	97.76%
-Other-	2.24%
Total	100.00%

S and P Rating	
A-1+	42.67%
A-1	55.09%
-Other-	2.24%
Total	100.00%

Holdings

ISIN	Issuer	Instrument	Maturity	Market Value (Local)	% of Holdings	Moody's Rating	S & P Rating	Country
XS2240485644	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	15-Jan-2021	\$84,997,788	1.14	P-1	A-1+	FRANCE
XS2241232649	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	01-Apr-2021	\$59,969,168	0.80	P-1	A-1+	FRANCE
XS2241806830	REPUBLIC OF AUSTRIA	COMMERCIAL PAPER	06-Apr-2021	\$59,974,345	0.80	P-1	A-1+	AUSTRIA
XS2242298441	HSBC BANK PLC	COMMERCIAL PAPER	06-Apr-2021	\$49,977,155	0.67	P-1	A-1	UNITED KINGDOM
XS2236273079	NETHERLANDS	CERTIFICATE OF DEPOSIT	20-Jan-2021	\$49,997,223	0.67	P-1	A-1	JAPAN
XS2237307280	DEXIA CREDIT LOCAL SA	COMMERCIAL PAPER	15-Apr-2021	\$59,962,840	0.80	P-1	A-1+	BELGIUM
XS2243339350	TOYOTA MOTOR FINANCE NETHERLANDS BV	COMMERCIAL PAPER	21-Jan-2021	\$49,997,281	0.67	P-1	A-1	JAPAN
XS2243321226	SKANDINAVISKA ENSKILDA BANKEN AB	COMMERCIAL PAPER	08-Apr-2021	\$59,974,960	0.80	P-1	A-1	SWEDEN
XS2236278623	DEXIA CREDIT LOCAL SA	COMMERCIAL PAPER	22-Mar-2021	\$39,983,756	0.54	P-1	A-1+	BELGIUM
XS2243975005	LANDESKREDITBANK BADEN-WUERTEMBERG FOERDERBANK	COMMERCIAL PAPER	12-Feb-2021	\$99,980,514	1.34	P-1	A-1+	GERMANY
XS2259392764	TORONTO-DOMINION BANK/LONDON	CERTIFICATE OF DEPOSIT	12-Feb-2021	\$59,987,635	0.80	P-1	A-1+	CANADA
XS2261473578	TORONTO-DOMINION BANK/LONDON	CERTIFICATE OF DEPOSIT	16-Nov-2021	\$25,004,288	0.34	P-1	A-1+	CANADA
XS2261318922	COMMONWEALTH BANK OF AUSTRALIA/LONDON	CERTIFICATE OF DEPOSIT	17-Nov-2021	\$60,005,161	0.80	P-1	A-1+	AUSTRALIA
XS2262867646	SKANDINAVISKA ENSKILDA BANKEN AB/LONDON	CERTIFICATE OF DEPOSIT	19-May-2021	\$60,017,223	0.80	P-1	A-1	SWEDEN
XS2262853778	KOREA DEVELOPMENT BANK/LONDON	CERTIFICATE OF DEPOSIT	19-May-2021	\$59,936,750	0.80	P-1	A-1+	SOUTH KOREA
XS2260157446	NATIONAL AUSTRALIA BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	19-Feb-2021	\$59,988,389	0.80	P-1	A-1+	AUSTRALIA
XS2263652062	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	22-Feb-2021	\$29,988,293	0.40	P-1	A-1	JAPAN
XS2263763489	SUMITOMO MITSUI TRUST BANK LTD/SINGAPORE	CERTIFICATE OF DEPOSIT	22-Feb-2021	\$29,992,334	0.40	P-1	A-1	JAPAN
XS2263807526	TORONTO-DOMINION BANK/LONDON	CERTIFICATE OF DEPOSIT	20-May-2021	\$59,954,275	0.80	P-1	A-1+	CANADA
XS2264875498	CANADIAN IMPERIAL BANK OF COMMERCE/LONDON	CERTIFICATE OF DEPOSIT	24-Feb-2021	\$59,985,905	0.80	P-1	A-1	CANADA
XS2264061313	EXPORT-IMPORT BANK OF KOREA	COMMERCIAL PAPER	24-May-2021	\$29,978,369	0.40	P-1	A-1+	SOUTH KOREA
XS2257349410	NRW BANK	COMMERCIAL PAPER	09-Mar-2021	\$34,990,472	0.47	P-1	A-1+	GERMANY
XS2270376101	SKANDINAVISKA ENSKILDA BANKEN AB/LONDON	CERTIFICATE OF DEPOSIT	03-Jun-2021	\$60,017,981	0.80	P-1	A-1	SWEDEN
XS2270557825	KINGDOM OF SWEDEN	COMMERCIAL PAPER	11-Feb-2021	\$159,970,586	2.14	P-1	A-1+	SWEDEN
XS2269161480	EUROPEAN INVESTMENT BANK/LUXEMBOURG	COMMERCIAL PAPER	02-Mar-2021	\$52,987,240	0.71	P-1	A-1+	SUPRANATIONAL
XS2272219259	KINGDOM OF SWEDEN	COMMERCIAL PAPER	08-Feb-2021	\$79,986,695	1.07	P-1	A-1+	SWEDEN
XS2272717526	UNITED OVERSEAS BANK LTD/SINGAPORE	COMMERCIAL PAPER	09-Mar-2021	\$99,966,505	1.34	P-1	A-1+	SINGAPORE
XS2273171327	KOMMUNALBANKEN AS	COMMERCIAL PAPER	29-Jan-2021	\$39,995,540	0.54	P-1	A-1+	NORWAY
XS2249848800	LANDESKREDITBANK BADEN-WUERTEMBERG FOERDERBANK	COMMERCIAL PAPER	22-Mar-2021	\$24,992,607	0.33	P-1	A-1+	GERMANY
XS2272721122	TOYOTA MOTOR FINANCE NETHERLANDS BV	COMMERCIAL PAPER	19-Mar-2021	\$24,990,989	0.33	P-1	A-1	JAPAN
XS2273923479	TOYOTA FINANCE AUSTRALIA LTD	COMMERCIAL PAPER	11-Feb-2021	\$79,980,813	1.07	P-1	A-1	JAPAN
XS2206936432	KOMMUNINVEST I SVERIGE AB	COMMERCIAL PAPER	15-Mar-2021	\$42,991,209	0.58	P-1	A-1+	SWEDEN
XS2275082563	KBC BANK NV/LONDON	CERTIFICATE OF DEPOSIT	15-Mar-2021	\$120,004,686	1.61	P-1	A-1	BELGIUM
XS2275284359	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	15-Mar-2021	\$59,962,376	0.80	P-1	A-1	JAPAN
XS2276897654	TORONTO-DOMINION BANK/LONDON	CERTIFICATE OF DEPOSIT	30-Mar-2021	\$124,955,859	1.67	P-1	A-1+	CANADA
XS2277650037	KBC BANK NV/LONDON	COMMERCIAL PAPER	22-Mar-2021	\$60,002,835	0.80	P-1	A-1	BELGIUM
XS2279414481	NEW SOUTH WALES TREASURY CORP	COMMERCIAL PAPER	24-Feb-2021	\$119,918,884	1.61	P-1	A-1+	AUSTRALIA
XS2281388194	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	06-Apr-2021	\$99,931,602	1.34	P-1	A-1	JAPAN
XS2281465521	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	06-Jul-2021	\$119,833,760	1.61	P-1	A-1	UNITED STATES OF AMERICA
XS2282252494	NATIONAL AUSTRALIA BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	07-Jul-2021	\$119,877,126	1.61	P-1	A-1+	AUSTRALIA
XS2282404941	MUFG BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	06-Apr-2021	\$120,000,878	1.61	P-1	A-1	JAPAN
XS2282102008	SWEDBANK AB	COMMERCIAL PAPER	07-Jul-2021	\$119,870,540	1.61	P-1	A-1	SWEDEN
XS2282704589	COOPERATIEVE RABOBANK UA/NETHERLANDS	CERTIFICATE OF DEPOSIT	08-Jul-2021	\$119,866,210	1.61	P-1	A-1	NETHERLANDS
XS2282212286	SKANDINAVISKA ENSKILDA BANKEN AB	COMMERCIAL PAPER	07-Jul-2021	\$119,875,928	1.61	P-1	A-1	SWEDEN
XS2283338247	KOREA DEVELOPMENT BANK/LONDON	CERTIFICATE OF DEPOSIT	08-Jul-2021	\$49,924,697	0.67	P-1	A-1+	SOUTH KOREA
XS2166210778	COOPERATIEVE RABOBANK UA/NETHERLANDS	CERTIFICATE OF DEPOSIT	27-Jan-2021	\$24,997,865	0.33	P-1	A-1	NETHERLANDS
XS2166210851	COOPERATIEVE RABOBANK UA/NETHERLANDS	CERTIFICATE OF DEPOSIT	26-Apr-2021	\$24,989,505	0.33	P-1	A-1	NETHERLANDS
XS2169283426	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	04-Feb-2021	\$20,011,841	0.27	P-1	A-1	UNITED STATES OF AMERICA
XS2169283699	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	30-Apr-2021	\$20,052,825	0.27	P-1	A-1	UNITED STATES OF AMERICA
XS2171516946	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	08-Feb-2021	\$24,995,733	0.33	P-1	A-1+	FRANCE
XS2171516862	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	06-May-2021	\$24,981,413	0.33	P-1	A-1+	FRANCE
XS2190969092	KOMMUNINVEST I SVERIGE AB	COMMERCIAL PAPER	15-Jan-2021	\$59,998,868	0.80	P-1	A-1+	SWEDEN
XS2202751082	HSBC BANK PLC	COMMERCIAL PAPER	08-Feb-2021	\$49,991,830	0.67	P-1	A-1	UNITED KINGDOM
XS2205975399	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	11-Jan-2021	\$25,000,107	0.34	P-1	A-1	UNITED STATES OF AMERICA
XS2205146413	HSBC BANK PLC	CERTIFICATE OF DEPOSIT	12-Apr-2021	\$50,014,351	0.67	P-1	A-1	UNITED KINGDOM
XS2215537643	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	08-Feb-2021	\$30,001,665	0.40	P-1	A-1	UNITED STATES OF AMERICA
XS2215538617	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	07-May-2021	\$30,010,674	0.40	P-1	A-1	UNITED STATES OF AMERICA
XS2216324355	LANDESKREDITBANK BADEN-WUERTEMBERG FOERDERBANK	COMMERCIAL PAPER	11-Feb-2021	\$61,988,430	0.83	P-1	A-1+	GERMANY
XS2211813527	REPUBLIC OF AUSTRIA	TREASURY BILL	29-Jan-2021	\$499,414	0.01	P-1	A-1+	AUSTRIA
XS2208075924	NEDERLANDESE WATERSCHAPS BANK NV	COMMERCIAL PAPER	12-Feb-2021	\$999,825	0.01	P-1	A-1+	NETHERLANDS

ISIN	Issuer	Instrument	Maturity	Market Value (Local)	% of Holdings	Moody's Rating	S & P Rating	Country
XS2225673198	ALLIANZ SE	COMMERCIAL PAPER	26-Feb-2021	\$29,992,743	0.40	P-1	A-1+	GERMANY
XS2231165312	FMS WERTMANAGEMENT	COMMERCIAL PAPER	11-Jan-2021	\$49,999,748	0.67	P-1	A-1+	GERMANY
XS2231157996	LANDWIRTSCHAFTLICHE RENTENBANK	COMMERCIAL PAPER	11-Jan-2021	\$59,999,779	0.80	P-1	A-1+	GERMANY
XS224432918	SWEDBANK AB	COMMERCIAL PAPER	16-Feb-2021	\$59,989,270	0.80	P-1	A-1+	SWEDEN
XS2244372004	REPUBLIC OF AUSTRIA	COMMERCIAL PAPER	13-Jan-2021	\$59,999,186	0.80	P-1	A-1+	AUSTRIA
XS2245266874	REPUBLIC OF AUSTRIA	COMMERCIAL PAPER	15-Jan-2021	\$59,998,625	0.80	P-1	A-1+	AUSTRIA
XS2245488692	SWEDBANK AB	COMMERCIAL PAPER	15-Apr-2021	\$59,972,368	0.80	P-1	A-1+	SWEDEN
XS2247943397	NATIONAL AUSTRALIA BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	16-Apr-2021	\$59,970,451	0.80	P-1	A-1+	AUSTRALIA
XS2247936268	UNITED OVERSEAS BANK LTD	COMMERCIAL PAPER	19-Apr-2021	\$59,964,839	0.80	P-1	A-1+	SINGAPORE
FI4000452842	REPUBLIC OF FINLAND	TREASURY BILL	17-Mar-2021	\$29,990,525	0.40	P-1	A-1+	FINLAND
XS2247779650	UNITED OVERSEAS BANK LTD	CERTIFICATE OF DEPOSIT	22-Apr-2021	\$30,981,294	0.42	P-1	A-1+	SINGAPORE
XS2250008674	PACCAR FINANCIAL EUROPE BV	COMMERCIAL PAPER	25-Jan-2021	\$29,998,076	0.40	P-1	A-1	UNITED STATES OF AMERICA
XS2250875551	UNITED OVERSEAS BANK LTD	COMMERCIAL PAPER	26-Feb-2021	\$59,984,766	0.80	P-1	A-1+	SINGAPORE
XS2250734147	COOPERATIEVE RABOBANK UA/NETHERLANDS	COMMERCIAL PAPER	27-Apr-2021	\$59,974,214	0.80	P-1	A-1	NETHERLANDS
XS2251358789	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	28-Jan-2021	\$59,993,914	0.80	P-1	A-1	JAPAN
XS2251634130	COOPERATIEVE RABOBANK UA/NETHERLANDS	COMMERCIAL PAPER	29-Apr-2021	\$49,977,810	0.67	P-1	A-1	NETHERLANDS
XS2251736059	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	29-Jan-2021	\$31,995,504	0.43	P-1	A-1	JAPAN
XS2257593835	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	09-Feb-2021	\$69,997,554	0.94	P-1	A-1	JAPAN
XS2258551964	NATIONAL AUSTRALIA BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	21-May-2021	\$59,960,965	0.80	P-1	A-1+	AUSTRALIA
XS2258448013	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	12-Feb-2021	\$59,987,417	0.80	P-1	A-1	JAPAN
		CASH	02-Jan-1900	\$167,200,130	2.24			ZZOther
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRAN	TIME DEPOSIT	11-Jan-2021	\$250,002,222	3.35	P-1	A-1+	GERMANY
	KBC BANK NV/LONDON	TIME DEPOSIT	11-Jan-2021	\$400,000,000	5.36	P-1	A-1	BELGIUM
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRAN	TIME DEPOSIT	11-Jan-2021	\$250,002,222	3.35	P-1	A-1+	GERMANY
	BRED BANQUE POPULAIRE	TIME DEPOSIT	11-Jan-2021	\$250,006,806	3.35	P-1	A-1	ZZOther
	BRED BANQUE POPULAIRE	TIME DEPOSIT	11-Jan-2021	\$250,006,806	3.35	P-1	A-1	ZZOther
	ING BANK NV	TIME DEPOSIT	11-Jan-2021	\$500,000,000	6.70	P-1	A-1	NETHERLANDS
	BNP PARIBAS SA	TIME DEPOSIT	11-Jan-2021	\$200,000,000	2.68	P-1	A-1	FRANCE
	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	TIME DEPOSIT	11-Jan-2021	\$500,000,000	6.70	P-1	A-1	FRANCE
	Total			\$7,463,031,244				

FIDELITY INSTITUTIONAL LIQUIDITY EURO FUND - LVNAV SHORT TERM MONEY MARKET FUND
08 January 2021

Headline Characteristics	
Book Value	€ 2,330,818,107
WAM (Days)	46
WAL (Days)	46

Security Type Market Value	
CASH	0.04%
CERTIFICATE OF DEPOSIT	24.17%
COMMERCIAL PAPER	43.08%
CORPORATE BOND	0.26%
REPURCHASE AGREEMENT	6.44%
TIME DEPOSIT	26.02%
Total	100%

Country	
AUSTRIA	0.90%
BELGIUM	6.44%
FINLAND	0.64%
FRANCE	18.25%
GERMANY	9.23%
JAPAN	15.89%
NETHERLANDS	6.97%
NORWAY	4.51%
SINGAPORE	0.86%
SWEDEN	6.97%
SWITZERLAND	4.09%
UNITED KINGDOM	8.59%
UNITED STATES OF AMERICA	5.05%
Other	11.63%
Total	100%

Days to Maturity	
Days to Maturity	Wgt
0/N	33.61%
<=7	3.22%
<=30	15.88%
<=90	34.73%
<=180	12.56%
<=360	0.00%
+360	0.00%
Total	100%

Moody's Rating	
P-1	99.96%
Other	0.04%
Total	100.00%

S and P Rating	
A-1+	31.27%
A-1	68.69%
Other	0.04%
Total	100.00%

Holdings

ISIN	Issuer	Instrument	Maturity	Market Value (Local)	% of Holdings	Moody's Rating	S & P Rating	Country
FR0126486424	HSBC CONTINENTAL EUROPE SA	COMMERCIAL PAPER	01-Apr-2021	€ 30,039,477	1.29	P-1	A-1	UNITED KINGDOM
XS2260213884	TEMASEK FINANCIAL II PTE LTD	COMMERCIAL PAPER	17-May-2021	€ 20,043,093	0.86	P-1	A-1+	SINGAPORE
FR0126485285	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	19-May-2021	€ 15,030,355	0.64	P-1	A-1+	FRANCE
BE6323835171	SUMITOMO MITSUI BANKING CORP/BRUSSELS	COMMERCIAL PAPER	19-Feb-2021	€ 15,009,501	0.64	P-1	A-1	JAPAN
FR0126334400	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	29-Mar-2021	€ 40,049,394	1.72	P-1	A-1+	FRANCE
XS2262832186	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	22-Feb-2021	€ 10,006,913	0.43	P-1	A-1	JAPAN
XS2263804424	LLOYDS BANK PLC	CERTIFICATE OF DEPOSIT	22-Mar-2021	€ 20,024,725	0.86	P-1	A-1	UNITED KINGDOM
XS2264557872	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	24-Feb-2021	€ 30,021,403	1.29	P-1	A-1	JAPAN
XS2265017116	BNP PARIBAS SA/LONDON	CERTIFICATE OF DEPOSIT	24-Feb-2021	€ 25,018,928	1.07	P-1	A-1	FRANCE
XS2264969556	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	25-Feb-2021	€ 20,014,586	0.86	P-1	A-1	JAPAN
BE6323842243	SUMITOMO MITSUI BANKING CORP/BRUSSELS	CERTIFICATE OF DEPOSIT	25-Feb-2021	€ 20,015,378	0.86	P-1	A-1	JAPAN
XS2265808324	SVENSKA HANDELSBANKEN AB/SWEDEN	COMMERCIAL PAPER	27-May-2021	€ 12,027,865	0.52	P-1	A-1+	SWEDEN
XS2268377495	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	01-Mar-2021	€ 30,025,158	1.29	P-1	A-1	JAPAN
XS2269105222	PROCTER & GAMBLE CO/THE	COMMERCIAL PAPER	26-Feb-2021	€ 30,022,647	1.29	P-1	A-1+	UNITED STATES OF AMERICA
XS2269305749	PROCTER & GAMBLE CO/THE	COMMERCIAL PAPER	01-Mar-2021	€ 20,016,185	0.86	P-1	A-1+	UNITED STATES OF AMERICA
BE6323861433	SUMITOMO MITSUI BANKING CORP/BRUSSELS	CERTIFICATE OF DEPOSIT	03-Mar-2021	€ 25,021,730	1.07	P-1	A-1	JAPAN
XS2270561777	LINDE FINANCE BV	COMMERCIAL PAPER	04-Mar-2021	€ 35,028,685	1.50	P-1	A-1	UNITED KINGDOM
XS2271213949	ALLIANZ SE	COMMERCIAL PAPER	07-Jun-2021	€ 35,081,125	1.51	P-1	A-1+	GERMANY
XS2271336948	LLOYDS BANK PLC	COMMERCIAL PAPER	07-Apr-2021	€ 30,044,938	1.29	P-1	A-1	UNITED KINGDOM
FR0126588310	NATIXIS SA	COMMERCIAL PAPER	08-Mar-2021	€ 80,071,270	3.44	P-1	A-1	FRANCE
XS2272247979	MIZUHO BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	08-Mar-2021	€ 10,009,210	0.43	P-1	A-1	JAPAN
XS2272214532	MUFJ BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	08-Mar-2021	€ 80,076,221	3.44	P-1	A-1	JAPAN
CH0570576485	ZUERCHER KANTONALBANK	CERTIFICATE OF DEPOSIT	11-Jun-2021	€ 70,180,129	3.01	P-1	A-1+	SWITZERLAND
XS2273097761	SKANDINAVISKA ENSKILDA BANKEN AB	COMMERCIAL PAPER	21-Jun-2021	€ 50,137,729	2.15	P-1	A-1	SWEDEN
XS2273170196	KOMMUNALBANKEN AS	COMMERCIAL PAPER	29-Jan-2021	€ 80,024,022	3.43	P-1	A-1+	NORWAY
XS2181974184	COOPERATIEVE RABOBANK UA/LONDON	CERTIFICATE OF DEPOSIT	27-May-2021	€ 40,063,732	1.72	P-1	A-1	NETHERLANDS
FR0126286147	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	COMMERCIAL PAPER	11-Jan-2021	€ 20,000,353	0.86	P-1	A-1	FRANCE
FR0126561986	LA BANQUE POSTALE SA	COMMERCIAL PAPER	15-Feb-2021	€ 40,024,428	1.72	P-1	A-1	FRANCE
XS2275635089	SUMITOMO MITSUI TRUST BANK LTD/LONDON	CERTIFICATE OF DEPOSIT	16-Mar-2021	€ 50,055,323	2.15	P-1	A-1	JAPAN
FR0126484205	SVENSKA HANDELSBANKEN AB/FRANCE	COMMERCIAL PAPER	18-Jun-2021	€ 25,067,264	1.08	P-1	A-1+	SWEDEN
FR0126562034	LA BANQUE POSTALE SA	COMMERCIAL PAPER	15-Mar-2021	€ 25,027,013	1.07	P-1	A-1	FRANCE
XS2278920306	ALLIANZ SE	COMMERCIAL PAPER	23-Mar-2021	€ 30,036,467	1.29	P-1	A-1+	GERMANY
XS2280636650	TOYOTA MOTOR FINANCE NETHERLANDS BV	COMMERCIAL PAPER	27-Jan-2021	€ 50,014,806	2.15	P-1	A-1	JAPAN

XS2280449542	KOMMUNALBANKEN AS	COMMERCIAL PAPER	04-Feb-2021	€ 25,009,739	1.07	P-1	A-1+	NORWAY
CH0589643292	ZUERCHER KANTONALBANK	CERTIFICATE OF DEPOSIT	08-Jul-2021	€ 25,075,645	1.08	P-1	A-1+	SWITZERLAND
FR0126485400	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	01-Apr-2021	€ 25,032,031	1.07	P-1	A-1+	FRANCE
XS2281468624	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	06-Jul-2021	€ 15,040,983	0.65	P-1	A-1	UNITED STATES OF AMERICA
XS2282210587	CREDIT AGRICOLE SA/LONDON	CERTIFICATE OF DEPOSIT	07-May-2021	€ 40,076,172	1.72	P-1	A-1	FRANCE
XS2282093926	LINDE FINANCE BV	COMMERCIAL PAPER	10-Mar-2021	€ 20,017,758	0.86	P-1	A-1	UNITED KINGDOM
XS2282081087	LINDE FINANCE BV	COMMERCIAL PAPER	07-Apr-2021	€ 20,027,926	0.86	P-1	A-1	UNITED KINGDOM
XS2210143678	BANK OF AMERICA EUROPE DAC	CERTIFICATE OF DEPOSIT	25-Jan-2021	€ 25,005,653	1.07	P-1	A-1	UNITED STATES OF AMERICA
XS2214629391	CITIBANK NA/LONDON	CERTIFICATE OF DEPOSIT	08-Feb-2021	€ 10,004,517	0.43	P-1	A-1	UNITED STATES OF AMERICA
XS2215532172	GOLDMAN SACHS INTERNATIONAL BANK	CERTIFICATE OF DEPOSIT	07-May-2021	€ 17,532,397	0.75	P-1	A-1	UNITED STATES OF AMERICA
XS2221890556	SVENSKA HANDELSBANKEN AB/SWEDEN	COMMERCIAL PAPER	22-Feb-2021	€ 15,010,226	0.64	P-1	A-1+	SWEDEN
XS2223655114	SVENSKA HANDELSBANKEN AB/SWEDEN	COMMERCIAL PAPER	24-May-2021	€ 20,045,436	0.86	P-1	A-1+	SWEDEN
XS2120881961	COOPERATIEVE RABOBANK UA/NEW ZEALAND	COMMERCIAL PAPER	10-Feb-2021	€ 30,012,234	1.29	P-1	A-1	NETHERLANDS
XS2233084818	NORDEA BANK ABP	COMMERCIAL PAPER	16-Mar-2021	€ 15,020,344	0.64	P-1	A-1+	FINLAND
XS2226190689	SVENSKA HANDELSBANKEN AB/SWEDEN	COMMERCIAL PAPER	15-Mar-2021	€ 10,010,716	0.43	P-1	A-1+	SWEDEN
XS2244922782	LLOYDS BANK PLC	COMMERCIAL PAPER	14-Jan-2021	€ 30,001,875	1.29	P-1	A-1	UNITED KINGDOM
XS2244827015	TOYOTA LEASING GMBH	COMMERCIAL PAPER	14-Jan-2021	€ 30,001,802	1.29	P-1	A-1	JAPAN
XS2247300804	LINDE FINANCE BV	COMMERCIAL PAPER	18-Jan-2021	€ 15,001,768	0.64	P-1	A-1	UNITED KINGDOM
XS2249470977	SWEDBANK AB	COMMERCIAL PAPER	21-Apr-2021	€ 20,033,703	0.86	P-1	A-1+	SWEDEN
XS2249480695	AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	COMMERCIAL PAPER	22-Feb-2021	€ 15,012,381	0.64	P-1	A-1+	FRANCE
XS2249582342	SVENSKA HANDELSBANKEN AB/SWEDEN	COMMERCIAL PAPER	21-Apr-2021	€ 10,017,196	0.43	P-1	A-1+	SWEDEN
FR0126563800	OESTERREICHISCHE KONTROLLBANK AG	COMMERCIAL PAPER	04-Mar-2021	€ 21,018,448	0.90	P-1	A-1+	AUSTRIA
XS0576532054	COOPERATIEVE RABOBANK UA	CORPORATE BOND	12-Jan-2021	€ 6,016,492	0.26	P-1	A-1	NETHERLANDS
		CASH	02-Jan-1900	€ 1,012,613	0.04			ZZOther
		REPURCHASE AGREEMENT	11-Jan-2021	€ 150,000,000	6.44	P-1	A-1	ZZOther
	KBC BANK NV/LONDON	TIME DEPOSIT	11-Jan-2021	€ 150,000,000	6.44	P-1	A-1	BELGIUM
	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRAN	TIME DEPOSIT	11-Jan-2021	€ 150,000,000	6.44	P-1	A-1+	GERMANY
	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK SA	TIME DEPOSIT	11-Jan-2021	€ 100,000,000	4.29	P-1	A-1	FRANCE
	BRED BANQUE POPULAIRE	TIME DEPOSIT	11-Jan-2021	€ 120,000,000	5.15	P-1	A-1	ZZOther
	ING BANK NV	TIME DEPOSIT	11-Jan-2021	€ 86,450,000	3.71	P-1	A-1	NETHERLANDS
		Total		€ 2,330,818,107				

Past performance is not a reliable indicator of future results. The value of investments and the income from them can go down as well as up and an investor may not get back the amount invested. Investment in a currency other than the investor's own currency will be subject to movement in foreign exchange rates.