

FIDELITY INSTITUTIONAL LIQUIDITY GBP FUND - LVNAV SHORT TERM MONEY MARKET FUND
17th July 2020

Headline Characteristics	
Book Value	£1,397,355,542
WAM (Days)	46
WAL (Days)	52

Country	
BE	2.25%
DE	3.22%
FI	3.22%
FR	10.02%
GB	67.48%
JP	1.79%
NL	3.29%
SE	7.62%
US	1.11%
Total	100%

Reporting Type	
CASH	0.04%
CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	16.11%
SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	37.01%
SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	25.94%
SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20.91%
Total	100.00%

Moody's Rating by Maturity										
	Wgt	A1	A2	A3	Aa1	Aa2	Aa3	Aaa	Baa3	-Other-
Q/N	38.48%	37.02%	0.00%	0.00%	0.00%	0.00%	1.43%	0.00%	0.00%	0.04%
<=180	14.20%	1.07%	0.00%	0.00%	0.00%	2.15%	6.33%	1.07%	2.50%	0.00%
<=30	12.74%	3.69%	1.86%	2.33%	0.00%	1.50%	3.36%	0.00%	0.00%	0.00%
<=7	4.80%	2.51%	0.00%	0.00%	0.00%	1.22%	1.07%	0.00%	0.00%	0.00%
<=90	29.77%	7.23%	0.00%	0.00%	5.01%	6.44%	10.02%	1.07%	0.00%	0.00%

Issuer	Security Description	Maturity	Value	Moody's Rating	Country
CASH	CASH	19-Jul-2020	£ 510,464		US
CITIGRP GBL RR 0.04% 07/20/20	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-2020	£ 125,000,000	A1	GB
BARCLAYS RR 0.04% 07/20/20	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-2020	£ 100,000,000	A1	GB
COMMONWEALTH BANK OF AUSTRALIA/NEW ZEALAND	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Oct-2020	£ 20,000,000	Aa3	GB
TORONTO-DOMINION BANK/LONDON CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Oct-2020	£ 30,000,000	Aa1	GB
TORONTO-DOMINION BANK/LONDON CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Nov-2020	£ 25,000,000	Aa1	GB
COMMONWEALTH BANK OF AUSTRALIA/LONDON CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	21-Dec-2020	£ 20,000,000	Aa3	GB
ROYAL BANK OF SCOTLAND INCOME CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	£ 32,500,000	A3	GB
GOLDMAN SACHS INTERNATIONAL BANK CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Jul-2020	£ 15,000,000	A1	GB
HANDELSBANKEN PLC 0.71% 24/APR/20-26/OCT/20	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	26-Oct-2020	£ 15,000,201	Aa2	SE
SUMITOMO MITSUI BANKING CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	£ 15,496,142	A1	BE
SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	28-Jul-2020	£ 17,000,056	Aa2	SE
MUFG BANK LTD 0.57% 01/MAY/20-03/AUG/20	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	£ 15,000,000	A1	JP
CERTIFICATE OF DEPOSIT FIXED 0.4% DTD 04/MAY/2020	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	04-Aug-2020	£ 15,000,000	Aa3	GB
GOLDMAN SACHS INTERNATIONAL BANK CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	04-Nov-2020	£ 10,000,000	A1	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	06-Aug-2020	£ 10,000,000	A1	JP
BNP PARIBAS UK LTD CERTIFICATE OF DEPOSIT ZERO CPN	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Aug-2020	£ 14,996,896	Aa3	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	01-Sep-2020	£ 15,995,855	A1	BE
SUMITOMO MITSUI TRUST BANK LTD/LONDON CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	08-Sep-2020	£ 14,995,277	A1	GB
CREDIT AGRICOLE CO 0.21% 02/JUN/20-02/SEP/20	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	02-Sep-2020	£ 15,000,000	Aa3	FR
MITSUBISHI UFJ TRUST & BANKING CORP/UNITED KINGDOM	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	24-Aug-2020	£ 10,997,786	A2	GB
MIZUHO INTERNATIONAL PLC CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	10-Sep-2020	£ 14,994,981	A1	GB
MUFG BANK LTD. CERTIFICATE OF DEPOSIT DTD	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	01-Oct-2020	£ 14,997,001	A1	GB
BANK OF AMERICA NA CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	18-Jan-2021	£ 15,000,000	A2	US
HANDELSBANKEN PLC 0.09% 17/JUL/20-18/JAN/21	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	18-Jan-2021	£ 15,000,000	Aa2	SE
SANTANDER UK PLC CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	22-Jul-2020	£ 15,000,000	Aa3	GB
BANK OF AMERICA NA 0.8% 03/FEB/20-03/AUG/20	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	£ 5,000,000	Aa2	GB
BANK OF AMERICA CORP CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	18-Aug-2020	£ 14,999,986	A2	GB
STANDARD CHARTERED BANK CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Sep-2020	£ 15,000,000	Aa1	GB
BNP PARIBAS UK LTD CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	09-Sep-2020	£ 15,000,000	Aa3	GB
RABOBANK INTERNATIONAL 0.13% 01/JUL/20-01/FEB/21	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	01-Feb-2021	£ 15,000,000	Aa3	GB
BNP PARIBAS LONDON BRANCH 0.11%	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	05-Oct-2020	£ 15,000,000	Aa3	FR
CREDIT AGRICOLE SA/LONDON CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	06-Oct-2020	£ 15,000,000	Aa3	GB
LLOYDS BANK PLC 0.06% 10/JUL/20-12/OCT/20	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	12-Oct-2020	£ 15,000,000	Aa3	GB
NORDEA BANK CERTIFICATE OF DEPOSIT FIXED 0.08% DTD	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Nov-2020	£ 20,000,000	Aa3	GB
SANTANDER UK PLC COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	03-Aug-2020	£ 11,996,331	Aa3	GB
TOYOTA MOTOR FINANCE NETHERLANDS BV COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	11-Aug-2020	£ 4,997,628	Aa3	NL
SWEDBANK AB/NEW YORK COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	26-Aug-2020	£ 15,987,237	Aa2	SE
NORDEA BANK SWEDEN AB COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	10-Sep-2020	£ 9,991,762	Aa3	FI
NATIONAL WESTMINSTER BANK PLC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Jul-2020	£ 19,999,267	A1	GB
OP CORPORATE BANK PLC COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	20-Jul-2020	£ 20,000,000	Aa3	FI
SKANDINAVISKA ENSKILDA BANKEN AB COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Nov-2020	£ 14,978,069	Aa2	SE
NORDEA BANK ABP COMMERCIAL PAPER DISCOUNT DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Nov-2020	£ 14,978,069	Aa3	FI
COOPERATIVE RABOBANK U.A./NEW YORK COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	05-Nov-2020	£ 14,980,073	A1	NL
COOPERATIVE VERENIGING VAOP UA COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	09-Nov-2020	£ 14,982,543	A1	NL
AGENCE CENTRALE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Oct-2020	£ 14,992,507	Aa2	FR
AGENCE CENTRALE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	02-Sep-2020	£ 14,996,385	Aa2	FR
AGENCE CENTRALE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	13-Oct-2020	£ 14,991,624	Aa2	FR
DEXIA CREDIT LOCAL DE FRANCE BANQUE COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Dec-2020	£ 14,986,504	A1	FR
DEXIA CREDIT LOCAL SA COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Dec-2020	£ 14,986,783	Baa3	FR
AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	09-Dec-2020	£ 14,987,176	Aa2	FR
SWEDBANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Dec-2020	£ 28,478,839	Aa3	SE
DEXIA CREDIT LOCAL SA/NEW YORK NY COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Dec-2020	£ 19,985,997	Baa3	FR
FMS WERTMANAGEMENT ADER COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Jan-2021	£ 14,993,327	Aaa	DE
FMS WERTMANAGEMENT COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Oct-2020	£ 14,998,377	Aaa	DE
HSC BANK PLC COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Feb-2021	£ 24,977,774	Aa3	GB
DEKABANK DEUTSCHE GIROZENTRALE COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	14-Oct-2020	£ 14,997,173	Aa2	DE
PACCAR FINANCIAL EUROPE BV COMMERCIAL PAPER DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	12-Aug-2020	£ 10,999,099	A1	NL
DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	£ 50,000,767	A1	GB
RABOBANK LONDON 0.05 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	£ 35,000,000	A1	GB
MIZUHO BANK, LTD. LONDON BRANCH 0.05 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	£ 100,010,138	A1	GB
BRED BANQUE POPULAIRE 0.08 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	£ 107,001,642	A1	GB

FIDELITY INSTITUTIONAL LIQUIDITY US DOLLAR FUND - LVNAV SHORT TERM MONEY MARKET FUND
17th July 2020

Headline Characteristics	
Book Value	\$ 6,408,940,394
WAM (Days)	45
WAL (Days)	50

Country	
AT	0.78%
AU	6.13%
BE	3.51%
DE	6.74%
FI	1.01%
FR	11.07%
GB	24.34%
NL	1.93%
NO	1.51%
SE	4.60%
US	38.37%
Total	100.00%

Reporting Type	
CASH	2.15%
CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	15.61%
FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	1.56%
SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	30.00%
SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	31.94%
SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	17.17%
SHORT TERM INVESTMENTS - TREASURY BILLS	1.56%
Total	100.00%

Moody's Rating by Maturity										
	Wgt	A1	A2	A3	Aa1	Aa2	Aa3	Aaa	Baa3	-Other-
O/N	31.42%	29.27%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<=180	12.59%	1.80%	0.00%	0.78%	1.32%	5.88%	2.81%	0.00%	0.00%	0.00%
<=30	16.49%	8.27%	0.86%	1.95%	0.00%	3.12%	2.29%	0.00%	0.00%	0.00%
<=360	1.87%	0.31%	0.00%	0.00%	0.39%	1.17%	0.00%	0.00%	0.00%	0.00%
<=7	10.22%	5.70%	0.00%	0.00%	0.94%	1.25%	2.34%	0.00%	0.00%	0.00%
<=90	27.41%	10.92%	0.78%	0.78%	1.87%	9.40%	2.87%	0.78%	0.00%	0.00%

Issuer	Security Description	Maturity	Value	Moody's Rating	Country
CASH	CASH	19-Jul-2020	\$ 138,029,214		US
TPREPO 0.00% BARCLAYS RR	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	23-Jul-2020	\$ 250,000,000	A1	US
TPREPO 0.0008% BARCLAYS	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-2020	\$ 250,000,000	A1	US
TPREPO 0.08% CITIGRP GBL	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-2020	\$ 500,000,000	A1	US
WESTPAC BANKING CORP MEDIUM TERM NOTE VARIABLE	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	27-Nov-2020	\$ 100,000,000	Aa3	AU
TORONTO-DOMINION BANK/LONDON CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	25-Sep-2020	\$ 50,000,000	Aa1	GB
COOPERATIVE RABOBANK UA/NY CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Oct-2020	\$ 100,000,000	Aa3	GB
COMMONWEALTH BANK OF AUSTRALIA CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Nov-2020	\$ 100,000,000	Aa3	AU
CREDIT AGRICOLE CORPORATE AND INVESTMENT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	24-Jul-2020	\$ 55,000,000	Aa3	GB
STANDARD CHARTERED BANK CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Aug-2020	\$ 75,000,000	Aa1	GB
MIZUHO BANK LTD CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	20-Jul-2020	\$ 25,000,000	A1	GB
RABOBANK AUSTRALIA LTD CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	22-Oct-2020	\$ 49,848,153	Aa3	AU
GOLDMAN SACHS INTERNATIONAL BANK CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Jul-2020	\$ 30,000,000	A1	GB
MIZUHO BANK LTD/SYDNEY CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	22-Jul-2020	\$ 34,997,867	A1	AU
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	24-Jul-2020	\$ 50,000,000	A1	BE
COOPERATIVE RABOBANK UA CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	27-Jan-2021	\$ 24,891,913	Aa3	NL
COOPERATIVE RABOBANK UA/AUSTRALIA CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Oct-2020	\$ 57,927,415	Aa3	AU
COOPERATIVE RABOBANK UA CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	26-Apr-2021	\$ 24,826,578	Aa3	NL
NAT. AUSTRALIA BK CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	29-Oct-2020	\$ 50,000,000	Aa3	GB
MIZUHO BANK LTD/SYDNEY CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	29-Jul-2020	\$ 49,988,402	A1	AU
SUMITOMO MITSUI TRUST BANK LIM CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	\$ 50,000,000	A1	GB
NATIONAL AUSTRALIA BANK CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	02-Nov-2020	\$ 50,000,000	Aa3	GB
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK/GRAND	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-2020	\$ 50,000,000	Aa3	GB
GOLDMAN SACHS INTERNATIONAL CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	04-Feb-2021	\$ 20,000,000	A1	GB
GOLDMAN SACHS INTERNATIONAL BANK CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	30-Apr-2021	\$ 20,000,000	A1	GB
GOLDMAN SACHS INTERNATIONAL/LONDON CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	04-Nov-2020	\$ 20,000,000	A1	GB
MIZUHO BANK LTD CERTIFICATE OF DEPOSIT ZERO CPN	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	05-Aug-2020	\$ 39,991,122	A1	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	06-Aug-2020	\$ 75,000,000	A1	BE
MIZUHO BANK LTD CERTIFICATE OF DEPOSIT ZERO CPN	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	02-Sep-2020	\$ 49,978,020	A1	GB
MUFG BANK LTD/LONDON CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	02-Sep-2020	\$ 50,000,000	A1	GB
MUFG BANK LTD/LONDON CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Sep-2020	\$ 50,000,000	A1	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	04-Sep-2020	\$ 49,980,848	A1	BE
MIZUHO BANK LTD CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	11-Sep-2020	\$ 50,000,000	A1	GB
THE TORONTO-DOMINION BANK CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	18-Dec-2020	\$ 49,922,548	Aa1	GB
SUMITOMO MITSUI TRUST BANK LIM CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	14-Sep-2020	\$ 44,976,919	A1	GB
MUFG BANK LTD/SYDNEY CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Sep-2020	\$ 49,972,036	A1	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	29-Sep-2020	\$ 50,000,000	A1	BE
MIZUHO BANK LTD/LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Oct-2020	\$ 29,976,322	A1	GB
MUFG BANK LTD/SYDNEY CERTIFICATE OF DEPOSIT FIXED	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	06-Oct-2020	\$ 60,000,000	A1	GB
NATIONWIDE BUILDING SOCIETY CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Aug-2020	\$ 49,994,751	A1	GB
GOLDMAN SACHS INTERNATIONAL BANK CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	11-Jan-2021	\$ 25,000,000	A1	GB
HSCB BANK PLC CERTIFICATE OF DEPOSIT VARIABLE DTD	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	12-Apr-2021	\$ 50,000,000	Aa3	GB
GOLDMAN SACHS INTERNATIONAL CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	13-Oct-2020	\$ 25,000,000	A1	GB
SUMITOMO MITSUI TRUST BANK LUXEMBOURG SA	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	16-Oct-2020	\$ 60,000,000	A1	GB
COMMONWEALTH BANK OF AUSTRALIA CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	21-Aug-2020	\$ 75,000,000	Aa3	GB
SWEDBANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	27-Jul-2020	\$ 59,979,189	Aa2	SE
BANQUE FEDERATIVE DU CREDIT MUTUEL SA COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	03-Aug-2020	\$ 74,949,693	Aa3	FR
LEXIA CREDIT LOCAL SA COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	14-Aug-2020	\$ 74,913,249	A1	FR
LA BANQUE POSTALE SA COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	26-Aug-2020	\$ 54,908,613	A2	FR
NORDEA BANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	20-Oct-2020	\$ 24,936,434	Aa3	FI
BANQUE FEDERATIVE DU CREDIT MUTUEL SA COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	21-Jul-2020	\$ 24,999,207	Aa3	FR
BANQUE FEDERATIVE DU CREDIT MUTUEL SA COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	26-Oct-2020	\$ 29,918,751	Aa3	FR
BANQUE FEDERATIVE DU CREDIT MUTUEL SA COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	27-Oct-2020	\$ 24,930,917	Aa3	FR
NATIONAL WESTMINSTER BANK PLC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	03-Aug-2020	\$ 49,981,575	A1	GB
HSCB BANK COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Nov-2020	\$ 49,900,770	A2	FR
NATIONAL WESTMINSTER BANK PLC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	05-Aug-2020	\$ 19,995,561	A1	GB
ZURICH HOLDING CO OF AMERICA INC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Aug-2020	\$ 34,991,417	A1	US
SWEDBANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Nov-2020	\$ 74,886,748	Aa3	SE
AGENCE CENTRALE DES ORGANISMES DE SECURITE SOCIALE	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Feb-2021	\$ 24,929,085	Aa2	FR
ZURICH HOLDING COMPANY OF AMER COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Aug-2020	\$ 24,993,509	A1	US
AGENCE CENTRALE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-May-2021	\$ 24,886,862	Aa2	FR
AGENCE CENTRALE ORGANISMES COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	09-Nov-2020	\$ 24,965,855	Aa2	FR
ZURICH HOLDING CO OF AMERICA INC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	20-Aug-2020	\$ 29,989,548	A1	US
OP CORPORATE BANK PLC/LATVIA COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	11-Sep-2020	\$ 39,975,299	Aa3	FI
ZURICH HOLDING CO OF AMERICA INC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	28-Aug-2020	\$ 29,987,014	A1	US
AGENCE CENTRALE ORGANISMES COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Oct-2020	\$ 59,956,256	Aa2	FR
LEXIA CREDIT LOCAL DE FRANCE BANQUE COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Dec-2020	\$ 25,469,676	A1	FR
SWEDBANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Dec-2020	\$ 49,939,589	Aa3	SE
FEDERAL REPUBLIC OF GERMANY COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Jan-2021	\$ 59,914,754	Aaa	DE
LANDESKREDITBANK BADEN-WURTEMBERG FOERDERBANK	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Sep-2020	\$ 59,977,516	Aaa	DE
LANDESKREDITBANK BADEN-WURTEMBERG COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	05-Jan-2021	\$ 29,953,615	Aaa	DE
KREDITANSTALT FUR WIEDERAUFBAU COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Jan-2021	\$ 29,955,283	Aaa	DE
LANDESKREDITBANK BADEN-WURTEMBERG COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	16-Sep-2020	\$ 49,976,656	Aaa	DE
KINGDOM OF SWEDEN MINISTRY OF FINANCE COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	14-Sep-2020	\$ 49,980,567	Aaa	SE
HSCB BANK COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	23-Dec-2020	\$ 49,928,620	Aa3	GB
LEXIA CREDIT LOCAL DE FRANCE BANQUE COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Dec-2020	\$ 44,941,960	A1	FR
KOREA DEVELOPMENT BANK/LONDON COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	25-Sep-2020	\$ 34,983,725	Aa2	GB
KOMMUNINVEST I SVERIGE AKTIEBOLAG COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	15-Jan-2021	\$ 59,916,596	Aaa	SE
AGENCE CENTRALE ORGANISMES SEC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Jan-2021	\$ 59,911,944	Aa2	FR
ALLIANZ SE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Jan-2021	\$ 59,909,485	Aa3	DE
ALLIANZ SE REINSURANCE COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Jan-2021	\$ 41,938,253	Aa3	DE
HSCB BANK PLC COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Feb-2021	\$ 49,898,718	Aa3	GB
TOYOTA MOTOR FINANCE NETHERLANDS BV COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Oct-2020	\$ 49,966,692	A1	NL
REPUBLIK OSTERREICH COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Aug-2020	\$ 49,995,501	Aa1	AT
LEXIA CREDIT LOCAL SA COMMERCIAL PAPER DISCOUNT	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	09-Oct-2020	\$ 49,970,769	Baa3	FR

KOMMUNALBANKEN AS COMMERCIAL PAPER DTD 15/JUL/2020	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	29-Jul-2020	\$ 96,995,757	Aaa	NO
KREDITANSTALT FUR WIEDERAUFBAU COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Jul-2020	\$ 99,998,778	Aaa	DE
NEDERLANDSE ONTTINNINGSFABRIEK BV COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	15-Oct-2020	\$ 23,986,668	Aaa	NL
DEXIA CREDIT LOCAL DE FRANCE BANQUE COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	19-Oct-2020	\$ 59,960,593	A1	FR
DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	\$ 250,004,583	A1	US
RABOBANK 0.03 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	\$ 100,000,000	A1	US
DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	\$ 250,004,583	A1	US
BRED BANQUE POPULAIRE 0.11 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	\$ 250,009,722	A1	US
BRED BANQUE POPULAIRE 0.11 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-2020	\$ 250,009,722	A1	US
UNITED STATES OF AMERICA BILL ZERO CPN 30/JUL/2020	SHORT TERM INVESTMENTS - TREASURY BILLS	30-Jul-2020	\$ 49,998,556	Aaa	US
UNITED STATES OF AMERICA BILL ZERO CPN 21/JUL/2020	SHORT TERM INVESTMENTS - TREASURY BILLS	21-Jul-2020	\$ 49,999,832	Aaa	US

FIDELITY INSTITUTIONAL LIQUIDITY EURO FUND - LVNAV SHORT TERM MONEY MARKET FUND

 17th July 2020

Headline Characteristics	
Book Value	€ 1,567,085,820
WAM (Days)	34
WAL (Days)	37
Country	
AT	2.11%
AU	3.36%
BE	2.24%
CA	1.80%
DE	15.26%
DK	1.28%
EU	28.72%
FI	4.79%
FR	11.82%
GB	12.44%
IE	1.12%
NL	3.96%
NO	0.13%
SE	7.82%
US	3.16%
Total	100.00%

Reporting Type	
CASH	0.04%
CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	28.72%
FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	6.68%
SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	12.17%
SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	39.37%
SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	11.10%
SHORT TERM INVESTMENTS - TREASURY BILLS	1.92%
Total	100.00%

Moody's Rating by Maturity									
	Wgt	A1	A2	Aa1	Aa2	Aa3	Aaa	Baa3	-Other-
Q/N	39.86%	39.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%
<=180	15.34%	0.00%	1.12%	0.00%	1.28%	9.75%	1.28%	1.92%	0.00%
<=30	19.17%	4.98%	0.64%	0.00%	5.74%	7.81%	0.00%	0.00%	0.00%
<=7	2.55%	1.60%	0.00%	0.00%	0.96%	0.00%	0.00%	0.00%	0.00%
<=90	23.07%	6.39%	1.92%	5.82%	2.55%	5.43%	0.96%	0.00%	0.00%

Issuer	Security Description	Maturity	Value	Moody's Rating	Country
CASH	CASH	19-Jul-20	€ 579,567		US
MORGNSEC RR -0.58% 07/20/20	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-20	€ 150,000,000	A1	EU
BANQUE NATL DE RR -0.57% 07/20/20	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-20	€ 150,000,000	A1	EU
CITIGRP GBL RR -0.56% 07/20/20	CASH EQUIVALENTS - REVERSE REPURCHASE AGREEMENTS	20-Jul-20	€ 150,000,000	A1	EU
SVENSKA HANDELSBANKEN AB MEDIUM TERM NOTE VARIABLE	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	30-Jul-20	€ 18,002,516	Aa2	SE
SANTANDER UK PLC MEDIUM TERM NOTE VARIABLE	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	14-Aug-20	€ 3,900,932	Aa3	GB
WESTPAC BANKING CORP MEDIUM TERM NOTE VARIABLE	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	04-Dec-20	€ 52,635,067	Aa3	AU
TORONTO-DOMINION BANK/THE MEDIUM TERM NOTE	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	08-Sep-20	€ 28,208,963	Aa1	CA
DNB BANK ASA MEDIUM TERM NOTE VARIABLE 17/AUG/2020	FIXED INCOME - CORPORATE BONDS - NON-CONVERTIBLE	17-Aug-20	€ 2,000,601	Aa2	NO
CREDIT SUISSE AG/LONDON CERTIFICATE OF DEPOSIT	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	09-Sep-20	€ 25,015,976	A1	GB
MIZUHO BANK LTD/LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Jul-20	€ 15,000,000	A1	GB
CERTIFICATE OF DEPOSIT FIXED 0.12% DTD 23/APR/2020	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	23-Jul-20	€ 10,000,000	A1	GB
MUFGB BANK LTD/LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	03-Aug-20	€ 15,000,700	A1	GB
MIZUHO BANK LTD/LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Aug-20	€ 13,001,431	A1	GB
SUMITOMO MITSUI BANKING CORP/BRUSSELS CERTIFICATE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	21-Aug-20	€ 15,004,404	A1	BE
MIZUHO BANK LTD LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	08-Sep-20	€ 30,014,388	A1	GB
NORDEA BANK AB/UNITED KINGDOM CERTIFICATE OF	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Dec-20	€ 15,023,381	Aa3	GB
KBC BANK NV CERTIFICATE OF DEPOSIT DISCOUNT DTD	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	01-Oct-20	€ 20,020,304	Aa3	BE
MIZUHO BANK LTD/LONDON CERTIFICATE OF DEPOSIT ZERO	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	07-Oct-20	€ 15,015,324	A1	GB
BANK OF AMERICA MERRILL LYNCH COMMERCIAL MORTGAGE	SHORT TERM INVESTMENTS - CERTIFICATE OF DEPOSIT	08-Jan-21	€ 17,536,872	A2	IE
KINGDOM OF SWEDEN COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	15-Oct-20	€ 15,017,824	Aaa	SE
BANQUE FEDERATIVE DU CREDIT MU COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Aug-20	€ 15,003,006	Aa3	FR
NATIONAL WESTMINSTER BANK PLC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	10-Aug-20	€ 18,003,471	A1	GB
SVENSKA HANDELSBANKEN AB COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	21-Aug-20	€ 15,005,210	Aa2	SE
SVENSKA HANDELSBANKEN AB/FRANCE COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	24-Aug-20	€ 20,007,598	Aa2	SE
BANQUE FEDERATIVE DU CREDIT MUTUEL SA COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	26-Aug-20	€ 20,008,445	Aa3	FR
DEKABANK DEPOT COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	17-Aug-20	€ 14,999,883	Aa2	DE
SWEDBANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	19-Aug-20	€ 39,501,646	Aa3	SE
NORDEA BANK AB/SINGAPORE COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Sep-20	€ 10,001,912	Aa2	FI
SAGESSE CP COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	28-Jul-20	€ 15,000,333	Aa2	FR
OP CORPORATE BANK PLC COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	10-Aug-20	€ 15,002,014	Aa3	FI
COOPERATIVE RAABANK U.A./NEW YORK COMMERCIAL	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	05-Nov-20	€ 15,018,037	A1	NL
AGENCE CENTRALE ORGANISMES SEC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Nov-20	€ 15,015,013	Aa2	FR
HSC FRANCE ACTIONNAIRES 02/21 COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	09-Nov-20	€ 15,007,005	Aa3	FR
PROCTER AND GAMBLE MASTER RETIREMENT PLAN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	11-Aug-20	€ 15,000,550	Aa3	US
AGENCE CENTRALE ORGANISMES COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Oct-20	€ 15,011,726	Aa2	FR
NATIONAL WESTMINSTER BANK PLC COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Sep-20	€ 15,005,379	A1	GB
SWEDBANK AB/CHINA COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Dec-20	€ 15,021,258	Aa3	SE
AGENCE CENTRALE ORGANISMES COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	28-Sep-20	€ 10,007,593	Aa2	FR
PROCTER AND GAMBLE COMPANY COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	27-Aug-20	€ 14,002,365	Aa3	US
ALLIANZ SE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	07-Dec-20	€ 25,011,674	Aa3	DE
THE PROCTER & GAMBLE COMPANY COMMERCIAL PAPER ZERO	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	02-Sep-20	€ 20,004,157	Aa3	US
SVENSKA HANDELSBANKEN AB/FRANCE COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	18-Dec-20	€ 20,029,413	Aa2	FR
NORDEA BANK AB COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	10-Dec-20	€ 20,039,816	Aa3	FI
OESTERREICHISCHE KONTRÖL BANK COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	01-Oct-20	€ 18,017,542	Aa1	AT
DEXIA CREDIT LOCAL SA COMMERCIAL PAPER ZERO CPN	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	22-Dec-20	€ 30,062,145	Baa3	FR
TOYOTA MOTOR FINANCE (NETHERLANDS) COMMERCIAL PAPER	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	28-Aug-20	€ 17,004,790	A1	NL
KINGDOM OF DENMARK COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	04-Jan-21	€ 20,049,603	Aaa	DK
REPUBLIK OSTERREICH COMMERCIAL PAPER DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	02-Sep-20	€ 15,009,817	Aa1	AT
ALLIANZGI - FONDS INTERNATIONAL CORPORATES 1	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Jan-21	€ 25,033,103	Aa3	DE
LINDE FINANCE BV COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	08-Oct-20	€ 30,019,348	A2	NL
CREDIT AGRICOLE CORPORATE AND INVESTMENT	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	13-Oct-20	€ 20,023,641	Aa3	GB
SAGESSE COMMERCIAL PAPER DTD 04/MAI/2020 DUE	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	06-Aug-20	€ 20,004,724	Aa2	FR
LA BANQUE POSTALE COMMERCIAL PAPER ZERO CPN DTD	SHORT TERM INVESTMENTS - COMMERCIAL PAPER (INTEREST BEARING)	21-Aug-20	€ 10,003,429	A2	FR
BARCLAYS BANK PLC WHOLESALE -0.55 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-20	€ 100,000,000	A1	DE
ING BANK N.V. -0.58 20200720	SHORT TERM INVESTMENTS - TIME DEPOSITS - TIME DEPOSITS	20-Jul-20	€ 74,000,000	A1	DE
REPUBLIC OF FINLAND BILL ZERO CPN 13/OCT/2020 EUR	SHORT TERM INVESTMENTS - TREASURY BILLS	13-Oct-20	€ 30,028,036	Aa1	FI
REPUBLIC OF FINLAND BILL ZERO CPN 13/OCT/2020 EUR	SHORT TERM INVESTMENTS - TREASURY BILLS	13-Oct-20	€ 30,030,345	Aa1	FI

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.