

Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-Euro Government Liquidity
Fund Type Short-Term Public Debt CNAV MMF
Reporting Currency EUR
Statement Date 31-Dec-24
WAM (days) 15
WAL (days) 15
Net Assets 360,054,117.22

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)
	BE6319814701	KINGDOM OF BELGIUM	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	4,000,000			1.11%	BELGIUM	26	27-Jan-25
	XS2956128438	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			1.93%	SWEDEN	42	12-Feb-25
	XS2929931025	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			1.93%	AUSTRIA	114	25-Apr-25
	XS2962761545	STATE OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	5,000,000			1.39%	NETHERLANDS	12	13-Jan-25
						COMMERCIAL PAPER Total							23,000,000			6.36%			
G4935KAW0	IE00B4TV0D44	IRELAND	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					EUR	7,000,000	5.40000	Fixed	1.94%	IRELAND	71	13-Mar-25
						GOVERNMENT BOND Total							7,000,000			1.94%			
N82128CC6	NL0015002045	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.93%	NETHERLANDS	29	30-Jan-25
	EU000404MKU0	EUROPEAN STABILITY MECHANISM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			1.39%	EMU COUNTRIES	8	9-Jan-25
	EU000A3LOVR7	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	100,000			0.03%	EMU COUNTRIES	9	10-Jan-25
	EU000A3L1585	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.14%	EMU COUNTRIES	37	7-Feb-25
	EU000A3L2884	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.14%	EMU COUNTRIES	65	7-Mar-25
	EU000A3L3W70	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.14%	EMU COUNTRIES	93	4-Apr-25
	EU000A3L4865	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.92%	EMU COUNTRIES	128	9-May-25
	EU000A3L6N78	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			1.37%	EMU COUNTRIES	156	6-Jun-25
B1121KKT1	BE0312799712	KINGDOM OF BELGIUM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	8,000,000			2.20%	BELGIUM	71	13-Mar-25
X27717NK3	FI400571773	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.92%	FINLAND	132	13-May-25
	FR0128537174	REPUBLIC OF FRANCE	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	3,000,000			0.83%	FRANCE	7	8-Jan-25
						TREASURY BILL Total							43,600,000			12.01%			
		BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.50000	Fixed	6.94%	SPAIN	1	2-Jan-25
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	1.90000	Fixed	6.94%	FRANCE	1	2-Jan-25
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.50000	Fixed	6.94%	UNITED STATES	1	2-Jan-25
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.52000	Fixed	6.94%	AUSTRALIA	1	2-Jan-25
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.80000	Fixed	6.94%	NETHERLANDS	1	2-Jan-25
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.15000	Fixed	6.94%	AUSTRALIA	1	2-Jan-25
		NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	1.70000	Fixed	6.94%	FRANCE	1	2-Jan-25
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.00000	Fixed	6.94%	UNITED KINGDOM	1	2-Jan-25
		RBC EUROPE LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.08000	Fixed	6.94%	CANADA	1	2-Jan-25
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.72000	Fixed	6.94%	FRANCE	1	2-Jan-25
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.88000	Fixed	6.94%	CANADA	1	2-Jan-25
						TRI-PARTY REPO Total							275,000,000			76.34%			
		CASH				CASH	CASH					EUR	12,121,990			3.35%		1	
						Cash							12,121,990			3.35%			

Public Debt Constant Net Asset Value MMF (Public Debt CNAV) - a Money Market Fund qualifying and authorised as a public debt constant net asset value money market fund in accordance with MMF Regulation which seeks to maintain a stable NAV and invests 99.5% of its assets in money market instruments issued or guaranteed by sovereign entities, reverse repurchase agreements secured with government debt and cash.

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/least maturity (WAL use).

Note 3: Daily Holdings reports are available upon request from your Relationship Manager.

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