

Morgan Stanley Liquidity Funds Top Ten 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: 3-Jan-25
WAM (days): 14
WAL (days): 14
Net Assets: 384,778,655.33

CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Issuer	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+	TRI-PARTY REPO	FINANCIAL	BNP PARIBAS					EUR	30,000,000	2.88000	Fixed	7.80%	FRANCE	1	6-Jan-25
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS					EUR	30,000,000	2.91000	Fixed	7.80%	UNITED STATES	1	6-Jan-25
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	COMMONWEALTH BANK OF AUSTRALIA					EUR	30,000,000	2.92000	Fixed	7.80%	AUSTRALIA	1	6-Jan-25
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	ING BANK NV					EUR	30,000,000	2.92000	Fixed	7.80%	NETHERLANDS	1	6-Jan-25
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	NATWEST BANK					EUR	30,000,000	2.90000	Fixed	7.80%	UNITED KINGDOM	1	6-Jan-25
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	SOCIETE GENERALE					EUR	30,000,000	2.88000	Fixed	7.80%	FRANCE	1	6-Jan-25
		BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	BANCO SANTANDER SA					EUR	25,000,000	2.90000	Fixed	6.50%	SPAIN	1	6-Jan-25
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	NATIONAL AUSTRALIA BANK LTD					EUR	25,000,000	2.88000	Fixed	6.50%	AUSTRALIA	1	6-Jan-25
		NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	NATIXIS SA					EUR	25,000,000	2.88000	Fixed	6.50%	FRANCE	1	6-Jan-25
		RBC EUROPE LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	RBC EUROPE LTD					EUR	25,000,000	2.85000	Fixed	6.50%	CANADA	1	6-Jan-25

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/real maturity (WAL use).

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

Contact Details:

Telephone Number: +44 (0) 207 425 0440
Email: Liquidity.Services@morganstanley.com
Website: www.morganstanley.com/liquidity