

## Morgan Stanley Liquidity Funds Portfolio Holdings

www.morganstanley.com/liquidity

Fund Name Morgan Stanley Liquidity Funds-Euro Government Liquidity  
 Fund Type Short-Term Public Debt CNAV MMF  
 Reporting Currency EUR  
 Statement Date 30-Jan-26  
 WAM (days) 30  
 WAL (days) 30  
 Net Assets 362,832,871.74

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)
W5134NUY9	XS3243820464	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT		EUR	7,000,000			1.93%			SWEDEN	25	26-Feb-26	
	XS3244687904	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT		EUR	15,000,000			4.13%			SWEDEN	26	27-Feb-26	
	XS3286604312	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT		EUR	10,000,000			2.74%			SWEDEN	99	11-May-26	
	XS3287032920	KINGDOM OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT		EUR	15,000,000			4.14%			NETHERLANDS	2	3-Feb-26	
	XS32869943578	KINGDOM OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT		EUR	10,000,000			2.75%			NETHERLANDS	36	9-Mar-26	
G4R49GAG8	IE00BVBW918	IRELAND	P-1	A-1+	F1+	<b>COMMERCIAL PAPER Total</b>		GOVERNMENT BOND	GOVERNMENT			<b>57,000,000</b>			<b>15.69%</b>				
						<b>GOVERNMENT BOND Total</b>						<b>15,000,000</b>		1.00000	Fixed	4.13%	IRELAND	103	15-May-26
B1121KPJ8	BE0312810824	KINGDOM OF BELGIUM	NR	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	7,000,000			1.93%			BELGIUM	39	12-Mar-26	
B1121KPK5	BE0312811830	KINGDOM OF BELGIUM	NR	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	8,000,000			2.20%			BELGIUM	67	9-Apr-26	
N82128CR3	NL0015002N80	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	5,000,000			1.38%			NETHERLANDS	25	26-Feb-26	
	EU000440MLM5	EUROPEAN STABILITY MECHANISM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	12,000,000			3.29%			EUROPE	32	5-Mar-26	
	EU0004407LB6	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	5,000,000			1.38%			EUROPE	33	6-Mar-26	
	EU00044D85N4	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	10,000,000			2.75%			EUROPE	68	10-Apr-26	
	EU00044EAKP3	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	12,000,000			3.28%			EUROPE	96	8-May-26	
	EU00044EDCQ0	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	4,000,000			1.09%			EUROPE	152	3-Jul-26	
	AT0000A3P9H5	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	20,000,000			5.49%			AUSTRIA	88	30-Apr-26	
X27717NR8	FI4000586748	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	20,000,000			5.51%			FINLAND	12	13-Feb-26	
X27717NKS	FI4000592183	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		EUR	7,000,000			1.91%			FINLAND	193	13-Aug-26	
	FR0129132694	REPUBLIC OF FRANCE	P-1	A-1	F1+	TREASURY BILL	GOVERNMENT		EUR	8,000,000			2.21%			FRANCE	10	11-Feb-26	
	FR0129132702	REPUBLIC OF FRANCE	P-1	A-1	F1+	TREASURY BILL	GOVERNMENT		EUR	2,000,000			0.55%			FRANCE	38	11-Mar-26	
						<b>TREASURY BILL Total</b>				<b>120,000,000</b>			<b>32.97%</b>						
						CASH													
						CASH													
						Cash													
						<b>TRI-PARTY REPO Total</b>						<b>168,000,000</b>			<b>46.36%</b>				
						CASH													
						Cash													

**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/legal 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