

Fund Name  
Fund Type  
Reporting Currency  
Statement Date  
WAM (days)  
WAL (days)  
Net Assets

Morgan Stanley Liquidity Funds-Euro Government Liquidity  
Short-Term Public Debt CNAV MMF  
EUR  
6-Feb-26  
28  
28  
431,888,355.57

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)
W5134N0Y9	XS3243820464	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			1.62%	SWEDEN	18	26-Feb-26
	XS3244687904	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	15,000,000			3.47%	SWEDEN	19	27-Feb-26
	XS3286604312	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	10,000,000			2.30%	SWEDEN	92	11-May-26
	XS3269543578	KINGDOM OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	10,000,000			2.31%	NETHERLANDS	29	9-Mar-26
COMMERCIAL PAPER Total													42,000,000			9.70%			
G4R49GAG8	IE00BV8C9418	IRELAND	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					EUR	15,000,000	1.00000	Fixed	3.47%	IRELAND	96	15-May-26
						GOVERNMENT BOND Total							15,000,000			3.47%			
B1121KPJ8 B1121KPK5 N82128CR3	BE0312810824	KINGDOM OF BELGIUM	NR	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.62%	BELGIUM	32	12-Mar-26
	BE0312811830	KINGDOM OF BELGIUM	NR	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	8,000,000			1.85%	BELGIUM	60	9-Apr-26
	NL0015002N80	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			1.16%	NETHERLANDS	18	26-Feb-26
	EU000A4DMLM5	EUROPEAN STABILITY MECHANISM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	12,000,000			2.78%	EUROPE	25	5-Mar-26
X27717NR8 X27717NX5	EU000A4D7LB6	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			1.16%	EUROPE	26	6-Mar-26
	EU000A4D85N4	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	10,000,000			2.31%	EUROPE	61	10-Apr-26
	EU000A4EAKP3	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	12,000,000			2.77%	EUROPE	89	8-May-26
	EU000A4ECQJ2	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	4,000,000			0.92%	EUROPE	145	3-Jul-26
	AT0000A3PPH5	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	20,000,000			4.61%	AUSTRIA	81	30-Apr-26
	FI4000586748	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	20,000,000			4.63%	FINLAND	5	13-Feb-26
	FI4000592183	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.60%	FINLAND	186	13-Aug-26
	FR0129132694	REPUBLIC OF FRANCE	P-1	A-1	F1+	TREASURY BILL	GOVERNMENT					EUR	8,000,000			1.85%	FRANCE	3	11-Feb-26
	FR0129132702	REPUBLIC OF FRANCE	P-1	A-1	F1+	TREASURY BILL	GOVERNMENT					EUR	2,000,000			0.46%	FRANCE	31	11-Mar-26
	TREASURY BILL Total												120,000,000			27.72%			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	1.93000	Fixed	5.79%	CANADA	1	9-Feb-26
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.97000	Fixed	4.63%	UNITED STATES	1	9-Feb-26
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.97000	Fixed	4.63%	UNITED STATES	1	9-Feb-26
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.94000	Fixed	4.63%	AUSTRALIA	1	9-Feb-26
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.94000	Fixed	4.63%	AUSTRALIA	1	9-Feb-26
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.93000	Fixed	4.63%	NETHERLANDS	1	9-Feb-26
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.94000	Fixed	4.63%	UNITED STATES	1	9-Feb-26
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.94000	Fixed	4.63%	UNITED STATES	1	9-Feb-26
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	16,000,000	1.92000	Fixed	3.71%	AUSTRALIA	1	9-Feb-26
		NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	1.92000	Fixed	3.48%	FRANCE	1	9-Feb-26
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.93000	Fixed	4.63%	UNITED KINGDOM	1	9-Feb-26
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	20,000,000	1.92000	Fixed	4.63%	UNITED KINGDOM	1	9-Feb-26
		RBC EUROPE LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	1.93000	Fixed	3.47%	CANADA	1	9-Feb-26
	TRI-PARTY REPO Total												251,000,000			58.12%			
		CASH				CASH						EUR	4,261,288			0.99%		1	
CASH													4,261,288			0.99%			

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.

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