

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 29-Nov-24
WAM (days) 33
WAL (days) 33
Net Assets 156,903,582.42

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			2.53%	BELGIUM	57	27-Jan-25
	XS2940289220	KINGDOM OF DENMARK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			4.45%	DENMARK	11	12-Dec-24
	XS252993102S	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			4.41%	AUSTRIA	145	25-Apr-25
						COMMERCIAL PAPER Total							18,000,000			11.39%			
G4935KAW0	IE0084TV0044	IRELAND	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					EUR	7,000,000	5.4000	Fixed	4.49%	IRELAND	102	13-Mar-25
						GOVERNMENT BOND Total							7,000,000			4.49%			
N82128CC6	NL00150026M5	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.44%	NETHERLANDS	60	30-Jan-25
	EU000A40NRK10	EUROPEAN STABILITY MECHANISM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			3.17%	EMU COUNTRIES	39	9-Jan-25
	EU000A3K4E29	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.32%	EMU COUNTRIES	5	6-Dec-24
	EU000A3LOVR7	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	100,000			0.06%	EMU COUNTRIES	40	10-Jan-25
	EU000A3L1585	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.32%	EMU COUNTRIES	68	7-Feb-25
	EU000A3L2884	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.32%	EMU COUNTRIES	96	7-Mar-25
	EU000A3L3W70	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	500,000			0.32%	EMU COUNTRIES	124	4-Apr-25
	EU000A3L4865	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.40%	EMU COUNTRIES	159	9-May-25
X27717NK3	FI4000571773	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.40%	FINLAND	163	13-May-25
	FR0128537174	REPUBLIC OF FRANCE	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	3,000,000			1.90%	FRANCE	38	8-Jan-25
						TREASURY BILL Total							31,100,000			19.65%			
		BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.15000	Fixed	9.55%	SPAIN	1	2-Dec-24
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.15000	Fixed	9.55%	FRANCE	1	2-Dec-24
		CTTGROUPO GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	10,000,000	3.17000	Fixed	6.37%	UNITED STATES	1	2-Dec-24
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.17000	Fixed	9.55%	AUSTRALIA	1	2-Dec-24
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.18000	Fixed	9.55%	NETHERLANDS	1	2-Dec-24
		NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.16000	Fixed	9.55%	FRANCE	1	2-Dec-24
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	10,000,000	3.15000	Fixed	6.37%	UNITED KINGDOM	1	2-Dec-24
						TRI-PARTY REPO Total							95,000,000			60.49%			
		CASH				CASH	CASH					EUR	6,252,259			3.98%		1	
						Cash							6,252,259			3.98%			

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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