

## 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 10-Jan-25  
WAM (days) 12  
WAL (days) 12  
Net Assets 400,280,085.78

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)
		BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	BANCO SANTANDER SA					EUR	30,000,000	2.90000	Fixed	7.50%	SPAIN	1	13-Jan-25
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	BNP PARIBAS					EUR	30,000,000	2.88000	Fixed	7.50%	FRANCE	1	13-Jan-25
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS					EUR	30,000,000	2.91000	Fixed	7.50%	UNITED STATES	1	13-Jan-25
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A++	F1+	TRI-PARTY REPO	FINANCIAL	COMMONWEALTH BANK OF AUSTRALIA					EUR	30,000,000	2.92000	Fixed	7.50%	AUSTRALIA	1	13-Jan-25
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	ING BANK NV					EUR	30,000,000	2.92000	Fixed	7.50%	NETHERLANDS	1	13-Jan-25
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	NATIONAL AUSTRALIA BANK LTD					EUR	30,000,000	2.88000	Fixed	7.50%	AUSTRALIA	1	13-Jan-25
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	NATWEST BANK					EUR	30,000,000	2.90000	Fixed	7.50%	UNITED KINGDOM	1	13-Jan-25
		RBC EUROPE LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	RBC EUROPE LTD					EUR	30,000,000	2.85000	Fixed	7.50%	CANADA	1	13-Jan-25
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	SOCIETE GENERALE					EUR	30,000,000	2.88000	Fixed	7.50%	FRANCE	1	13-Jan-25
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	TORONTO DOMINION BANK					EUR	30,000,000	2.88000	Fixed	7.50%	CANADA	1	13-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/total maturity (WAL use).

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

## Contact Details:

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