

## Morgan Stanley Liquidity Funds Top Ten Portfolio Holdings

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Fund Name	Morgan Stanley Liquidity Funds-Euro Liquidity
Fund Type	Short-Term LVNAV MMF
Reporting Currency	EUR
Statement Date	6-Feb-26
WAM (days)	49
WAL (days)	73
Net Assets	18,885,665,875.28

  

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	Rate	Coupon	Coupon Type	%	Country	Days to Maturity (1)	Final Maturity Date
CITIGROUP GLOBAL MARKETS LTD	P-1	A-1 F1				TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS LTD					EUR	850,000,000	1.39000	4.05%	UNITED STATES	1	9-Feb-26		
JP MORGAN SECURITIES LLC	P-1	A-1 F1+				TRI-PARTY REPO	FINANCIAL	JP MORGAN SECURITIES LLC					EUR	700,000,000	1.39000	3.71%	UNITED STATES	1	9-Feb-26		
COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+ F1+				TRI-PARTY REPO	FINANCIAL	COMMONWEALTH BANK OF AUSTRALIA					EUR	550,000,000	1.39000	3.91%	AUSTRALIA	1	9-Feb-26		
NATWEST BANK	P-1	A-1 F1				TRI-PARTY REPO	FINANCIAL	NATWEST BANK					EUR	550,000,000	1.39000	2.91%	UNITED KINGDOM	1	9-Feb-26		
LA BANQUE POSTALE	P-1	A-1 F1				TIME DEPOSIT	FINANCIAL	LA BANQUE POSTALE					EUR	500,497,530	1.39000	2.65%	FRANCE	1	9-Feb-26		
MIZUHO BANK LTD	P-1	A-1 F1				TIME DEPOSIT	FINANCIAL	MIZUHO BANK LTD					EUR	450,517,014	1.39000	2.39%	JAPAN	1	9-Feb-26		
RBC EUROPE LTD	P-1	A-1+ F1+				TRI-PARTY REPO	FINANCIAL	RBC EUROPE LTD					EUR	450,000,000	1.39000	2.38%	CANADA	1	9-Feb-26		
ERSTE GRUPPE BANK AG	P-1	A-1 F1				TIME DEPOSIT	FINANCIAL	ERSTE GRUPPE BANK AG					EUR	400,823,498	1.39000	2.12%	AUSTRIA	1	9-Feb-26		
CREDIT AGRICOLE CIB	P-1	A-1 F1				TIME DEPOSIT	FINANCIAL	CREDIT AGRICOLE CIB					EUR	400,085,349	1.39000	2.12%	FRANCE	1	9-Feb-26		
BELFIUS BANK SA/NV	P-1	A-1 F1				TIME DEPOSIT	FINANCIAL	BELFIUS BANK SA/NV					EUR	400,064,337	1.39000	2.12%	BELGIUM	1	9-Feb-26		

**Low Volatility Net Asset Value MMF (LVNAV)** - a Money Market Fund qualifying and authorized as a LVNAV Money Market Fund in accordance with MMF Regulation which seeks to maintain a stable NAV under the condition that the stable NAV does not deviate from the Net Asset Value per Share by more than 20 basis points. In case of a deviation of more than 20 basis points between the stable NAV and the Net Asset Value per Share, the following redemption or issue of Shares shall be undertaken at a price that is equal to the Net Asset Value per Share.

Ratings followed by an "1" are implied. Ratings are implied when no short-term rating is assigned by the rating agency.

Note: 1: WAM and WAL (days) are based on as of the trade date when Days to Maturity and Final Maturity Date are based as of the settlement date.

Note: 2: Final Maturity Date indicates the first date of use (when applicable (WAM use)).

Note: 3: 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