

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 22-Sep-23
WAM (days) 34
WAL (days) 51
Net Assets 13,694,867,568.04

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)
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	LA BANQUE POSTALE					EUR	953,660,068	3.89000	Fixed	7.02%	FRANCE	1	25-Sep-23
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	ERSTE GROUP BANK AG					EUR	700,658,947	3.90000	Fixed	5.16%	AUSTRIA	1	25-Sep-23
		CITIGROUP GLOBAL MARKETS LTD	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS LTD					EUR	600,000,000	3.92000	Fixed	4.42%	UNITED STATES	1	25-Sep-23
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	SWEDBANK AB					EUR	516,981,358	3.88000	Fixed	3.80%	SWEDEN	1	25-Sep-23
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS					EUR	501,920,494	3.85000	Fixed	3.69%	GERMANY	1	25-Sep-23
		BELFIUS BANK SA/NV	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BELFIUS BANK SA/NV					EUR	450,741,866	3.90000	Fixed	3.32%	BELGIUM	1	25-Sep-23
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL	BANQUE FED CRED MUTUEL					EUR	230,000,000	3.85000	Fixed	1.69%	FRANCE	1	25-Sep-23
	BE6345596504	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL	KBC BANK NV					EUR	225,000,000			1.65%	BELGIUM	37	31-Oct-23
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BRED BANQUE POPULAIRE					EUR	200,736,161	3.86000	Fixed	1.48%	FRANCE	1	25-Sep-23
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	MIZUHO BANK LTD					EUR	199,818,889	3.87000	Fixed	1.47%	JAPAN	1	25-Sep-23

Low Volatility Net Asset Value MMF (LVNAV) - a Money Market Fund qualifying and authorised 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 "T" 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:

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