

Morgan Stanley Liquidity Funds Top Ten Portfolio Holdings

www.morganstanley.com/liquidity

Fund Name	Morgan Stanley Liquidity Funds-Sterling Liquidity
Fund Type	Short-Term LVNAV MMF
Reporting Currency	GBP
Statement Date	6-Feb-26
WA (days)	52
WA (days)	80

Net Assets 6,997,681,727.75

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)
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS		GBP	500,000,000	3.76000	Fixed	7.16%	UNITED STATES	1	9-Feb-26			
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	ING BANK NV		GBP	450,000,000	3.75000	Fixed	6.44%	NETHERLANDS	1	9-Feb-26			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	CANADIAN IMPERIAL BANK OF COMM		GBP	400,000,000	3.76000	Fixed	5.73%	CANADA	1	9-Feb-26			
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	COMMONWEALTH BANK OF AUSTRALIA		GBP	251,673,894	3.75000	Fixed	3.60%	AUSTRALIA	1	9-Feb-26			
		JP MORGAN CHASE & CO	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	JP MORGAN CHASE & CO LLC		GBP	200,000,000	3.75000	Fixed	2.86%	UNITED STATES	1	9-Feb-26			
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	TORONTO DOMINION BANK		GBP	200,000,000	3.76000	Fixed	2.86%	CANADA	1	9-Feb-26			
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BRED BANQUE POPULAIRE		GBP	135,896,270	3.73000	Fixed	1.95%	FRANCE	1	9-Feb-26			
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	SUMITOMO MITSUI TRUST BANK LTD		GBP	125,947,955	3.72000	Fixed	1.80%	JAPAN	1	9-Feb-26			
		DBS BANK LTD	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	DBS BANK LTD		GBP	104,061,368	3.72000	Fixed	1.49%	SINGAPORE	1	9-Feb-26			
		LANDESBAANK BADEN-WURTTEMBERG	P-1	A-1+	F1+	TIME DEPOSIT	GOVERNMENT	LANDESBAANK BADEN-WURTTEMBERG		GBP	100,098,698	3.72000	Fixed	1.43%	GERMANY	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.

Redemption followed by a new issue of Shares is undertaken when a short-term rating is assigned by the rating agency.

Note: WAM and WAU (use) 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 (WAU use).

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

Telephone Number: +44 (0) 207 425 0440
 Email: Liquidity.Services@morganstanley.com
 Website: www.morganstanley.com/liquidity