

Morgan Stanley Liquidity Funds Portfolio Holdings

www.morganstanley.com/liquidity

Fund Name Morgan Stanley Liquidity Funds-Euro Liquidity
Fund Type Short-Term LVNAV MMF
Reporting Currency EUR
Statement Date 29-Feb-24
WAM (days) 43
WAL (days) 66
Net Assets 13,543,118,961.62

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)
	FR0128353432	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	150,000,000			1.11%	FRANCE	4	4-Mar-24
	XS2729742762	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	AUSTRALIA	124	2-Jul-24
	XS2606322647	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	49,000,000			0.36%	SPAIN	26	26-Mar-24
	XS2737009196	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	SPAIN	110	18-Jun-24
	XS2744947354	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	SPAIN	127	5-Jul-24
	XS2761178586	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	10,000,000			0.07%	SPAIN	154	1-Aug-24
	XS2762260888	BANCO SANTANDER SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.36%	SPAIN	155	2-Aug-24
	XS2736998720	BANK NEDERLANDSE GEMEENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	100,000,000			0.74%	NETHERLANDS	18	18-Mar-24
	XS2778041827	BANK OF ENGLAND	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.37%	UNITED KINGDOM	6	6-Mar-24
	FR0128451541	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.09%	FRANCE	158	5-Aug-24
	XS2763511412	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	UNITED KINGDOM	158	5-Aug-24
	FR0128358662	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	150,000,000			1.09%	FRANCE	124	2-Jul-24
	XS2776524550	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	100,000,000			0.74%	UNITED STATES	14	14-Mar-24
	XS2777621025	COLGATE-PALMOLIVE CO	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	90,000,000			0.66%	UNITED STATES	19	19-Mar-24
	XS2729214317	DEXIA CREDIT LOCAL	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	BELGIUM	33	2-Apr-24
	XS2778049648	ERSTE GROUP BANK AG	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	200,000,000			1.48%	AUSTRIA	7	7-Mar-24
	XS2778270004	FEDERATION DES CAISSES DESIARDJINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	CANADA	28	28-Mar-24
	XS2701612199	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	NETHERLANDS	36	5-Apr-24
	XS2703631304	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	NETHERLANDS	41	10-Apr-24
	FR0128200567	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	FRANCE	19	19-Mar-24
	FR0128352707	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	123	1-Jul-24
	FR0128481415	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	207	23-Sep-24
	FR0128501139	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	FRANCE	246	1-Nov-24
	XS2775023646	NATWEST BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	200,000,000			1.48%	UNITED KINGDOM	1	1-Mar-24
	FR0128307149	OESTERREICHISCHE KONTROLLBANK AG	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT					EUR	300,000,000			2.19%	AUSTRIA	127	5-Jul-24
	XS2744956934	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	95,500,000			0.70%	UNITED STATES	36	5-Apr-24
	XS2761230841	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	116,000,000			0.85%	UNITED STATES	56	25-Apr-24
	XS2764284381	PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	38,000,000			0.28%	UNITED STATES	61	30-Apr-24
	FR0128451871	SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	40,000,000			0.29%	FRANCE	97	5-Jun-24
	BE6347297051	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.37%	JAPAN	1	1-Mar-24
	XS2750261666	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.73%	SWEDEN	137	15-Jul-24
	XS2735287174	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					EUR	75,000,000			0.55%	JAPAN	105	13-Jun-24
	XS2767949147	TOYOTA MOTOR FINANCE (NETHERLANDS)	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					EUR	49,000,000			0.36%	JAPAN	53	22-Apr-24
COMMERCIAL PAPER Total													3,312,500,000			24.26%			
	XS2731324492	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	62,000,000			0.45%	UNITED STATES	97	5-Jun-24
	XS2732956409	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	57,000,000			0.42%	UNITED STATES	99	7-Jun-24
	XS2745720354	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	71,000,000			0.52%	UNITED STATES	130	8-Jul-24
	XS2778117403	COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	183	30-Aug-24
	XS2779801773	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	250,000,000			1.85%	FRANCE	1	1-Mar-24
	XS2734120426	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	40,000,000			0.29%	FRANCE	11	11-Mar-24
	XS2743047313	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	100,000,000			0.74%	FRANCE	33	2-Apr-24
	XS2747589450	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	80,000,000			0.59%	FRANCE	71	10-May-24
	XS2752305883	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.37%	FRANCE	48	17-Apr-24
	XS2761138879	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.37%	FRANCE	63	2-May-24
	XS2768734076	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	60,000,000			0.44%	FRANCE	75	14-May-24
	XS2775069474	MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	20,000,000			0.15%	FRANCE	83	22-May-24
	XS2768136843	SUNDERLAND RECEIVABLES SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	30,000,000			0.22%	UNITED KINGDOM	74	13-May-24
ASSET BACKED COMMERCIAL PAPER Total													970,000,000			7.13%			
	FR0128325679	BANQUE FED CRED MUTUEL	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.15600	Variable	0.74%	FRANCE	1	15-Jul-24
	FR0128001064	COOPERATIEVE RABOBANK UA	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					EUR	100,000,000	4.20600	Variable	0.74%	NETHERLANDS	1	26-Jun-24
COMMERCIAL PAPER - INTEREST BEARINGTotal													200,000,000			1.48%			
	XS2747587678	BANK OF AMERICA NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	UNITED STATES	132	10-Jul-24
	XS2689236599	BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20500	Variable	0.74%	CANADA	1	13-Sep-24
	BE6346423047	BELFIUS BANK SA/NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	14	14-Mar-24
	BE6347958843	BELFIUS BANK SA/NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	400,000,000			2.95%	BELGIUM	1	1-Mar-24
	XS2701566577	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	36	5-Apr-24
	XS2702157269	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	39	8-Apr-24
	XS2744872164	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	UNITED STATES	96	4-Jun-24
	XS2737010103	CREDIT AGRICOLE SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	FRANCE	110	18-Jun-24
	XS2717427970	DNB BANK ASA	P-1	A-1+	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	NORWAY	161	8-Aug-24
	XS2726465540	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	GERMANY	84	23-May-24
	XS2726260651	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	25	25-Mar-24
	XS2729671995	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	28	28-Mar-24
	XS2731502188	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	12	12-Mar-24
	XS2734184075	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED STATES	11	11-Mar-24
	XS2773066381	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	UNITED STATES	82	21-May-24
	XS2622220809	HSBC BANK PLC	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25400	Variable	0.74%	UNITED KINGDOM	1	10-May-24
	BE6347529438	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	195,000,000			1.44%	BELGIUM	4	4-Mar-24
	BE6347530444	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	28	28-Mar-24
	BE6348323617	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.55%	BELGIUM	134	12-Jul-24

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)
	BE6348384264	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			0.54%	BELGIUM	168	15-Aug-24
	XS2685980653	LLOYDS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	UNITED KINGDOM	12	12-Mar-24
	XS2721302415	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	JAPAN	5	5-Mar-24
	XS2743107158	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.37%	JAPAN	35	4-Apr-24
	XS2746063588	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.10%	JAPAN	42	11-Apr-24
	XS2747581390	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.11%	JAPAN	11	11-Mar-24
	XS2763525123	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	JAPAN	68	7-May-24
	XS2711957295	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	AUSTRALIA	124	2-Jul-24
	XS2732026624	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.19400	Variable	0.74%	AUSTRALIA	1	5-Dec-24
	XS2734721495	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20400	Variable	0.74%	AUSTRALIA	1	12-Dec-24
	XS2742660074	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	150,000,000			1.08%	AUSTRALIA	214	30-Sep-24
	XS2685897162	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.09400	Variable	0.74%	FINLAND	1	2-Apr-24
	XS2727580776	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.07400	Variable	0.74%	FINLAND	1	27-Jun-24
	BE6347143453	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	61	30-Apr-24
	BE6347328369	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	JAPAN	15	15-Mar-24
	BE6348634815	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	53	22-Apr-24
	XS2746666846	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.74%	JAPAN	39	8-Apr-24
	XS2758920412	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	60	29-Apr-24
	XS2768770385	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	JAPAN	75	14-May-24
	XS2775056570	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	JAPAN	57	26-Apr-24
	XS2608187089	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000	4.23500	Variable	0.55%	CANADA	1	28-Mar-24
	XS2654102354	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25500	Variable	0.74%	CANADA	1	15-Jul-24
	XS2685189248	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.20500	Variable	0.74%	CANADA	1	11-Sep-24
	XS2712030399	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.25500	Variable	0.74%	CANADA	1	25-Oct-24
	XS2715928680	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000	4.24000	Variable	0.74%	CANADA	1	4-Nov-24
	XS2728558201	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.72%	SWITZERLAND	181	28-Aug-24
	XS2733460070	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	100,000,000			0.73%	SWITZERLAND	102	10-Jun-24
	XS2721511728	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	20,000,000			0.15%	UNITED STATES	76	15-May-24
	XS2732206235	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.37%	UNITED STATES	6	6-Mar-24
	XS2747615396	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.37%	UNITED STATES	41	10-Apr-24
	XS2763495202	WELLS FARGO BANK INTERNATIONAL	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000	3.98000	Fixed	0.18%	UNITED STATES	67	6-May-24
						CERTIFICATE OF DEPOSIT Total							5,115,000,000			37.54%			
Q0R273M44	XS2767235703	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.15900	Variable	0.74%	AUSTRALIA	1	14-Mar-25
C0689PQT9	XS2613353288	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	11,000,000	4.30900	Variable	0.08%	CANADA	1	18-Apr-24
Q2694JTG2	XS2723615337	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16300	Variable	0.74%	AUSTRALIA	1	22-Nov-24
Q97424EZ6	XS2727958352	WESTPAC BANKING CORP	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	100,000,000	4.16200	Variable	0.74%	AUSTRALIA	1	29-Nov-24
						FLOATING RATE NOTE Total							311,000,000			2.30%			
		BANCO SANTANDER SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	100,521,301	3.90000	Fixed	0.74%	SPAIN	1	1-Mar-24
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					EUR	243,000,000	3.85000	Fixed	1.79%	FRANCE	1	1-Mar-24
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	250,587,595	3.86000	Fixed	1.85%	FRANCE	1	1-Mar-24
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	150,424,873	3.88000	Fixed	1.11%	FRANCE	1	1-Mar-24
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	501,245,222	3.85000	Fixed	3.70%	GERMANY	1	1-Mar-24
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,325,552	3.90000	Fixed	2.96%	AUSTRIA	1	1-Mar-24
		ING BANK NV	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL					EUR	100,106,992	3.85000	Fixed	0.74%	NETHERLANDS	1	1-Mar-24
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,800,335	3.88000	Fixed	2.96%	FRANCE	1	1-Mar-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	400,041,968	3.87000	Fixed	2.95%	JAPAN	1	1-Mar-24
						TIME DEPOSIT Total							2,547,053,839			18.80%			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	150,000,000	3.85000	Fixed	1.11%	CANADA	1	1-Mar-24
						TRI-PARTY REPO Total							150,000,000			1.11%			
		BNP PARIBAS	P-1	A-1	F1+	OTHER TRI-PARTY REPO	FINANCIAL					EUR	100,000,000	3.70000	Fixed	0.74%	FRANCE	1	1-Mar-24
		CITIGROUP GLOBAL MARKETS LTD	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	600,000,000	3.90000	Fixed	4.43%	UNITED STATES	1	1-Mar-24
						OTHER TRI-PARTY REPO Total							700,000,000			5.17%			
		CASH				CASH	CASH					EUR	298,984,383			2.21%		1	
						Cash							298,984,383			2.21%			

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 "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.

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