

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	1-Mar-24
WAM (days)	41
WAL (days)	63
Net Assets	13,957,955,626.39

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 LTD	P-1	A-1	F1	OTHER TR1-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS LTD					EUR	600,000,000	3.93000	Fixed	4.30%	UNITED STATES	1	4-Mar-24
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS					EUR	501,298,828	3.85000	Fixed	3.59%	GERMANY	1	4-Mar-24
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	LA BANQUE POSTALE					EUR	500,843,532	3.90000	Fixed	3.59%	FRANCE	1	4-Mar-24
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	ERSTE GROUP BANK AG					EUR	400,368,921	3.90000	Fixed	2.87%	AUSTRIA	1	4-Mar-24
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	MIZUHO BANK LTD					EUR	400,084,973	3.87000	Fixed	2.87%	JAPAN	1	4-Mar-24
		CASH				CASH	CASH	CASH					EUR	298,896,095			2.14%		1	
	FR0128307149	OESTERREICHISCHE KONTROLLBANK AG	P-1	A-1+	NR	COMMERCIAL PAPER	GOVERNMENT	OESTERREICHISCHE KONTROLLBANK AG					EUR	300,000,000			2.12%	AUSTRIA	124	5-Jul-24
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL	BANQUE FED CRED MUTUEL					EUR	266,000,000	3.85000	Fixed	1.91%	FRANCE	1	4-Mar-24
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BRED BANQUE POPULAIRE					EUR	250,614,463	3.86000	Fixed	1.80%	FRANCE	1	4-Mar-24
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	SWEDBANK AB					EUR	250,000,000	3.86000	Fixed	1.79%	SWEDEN	1	4-Mar-24

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.

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