

Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-Sterling Liquidity
Fund Type Short-Term LVNAV MMF
Reporting Currency GBP
Statement Date 1-Sep-23
WAM (days) 37
WAL (days) 55
Net Assets 6,610,311,051.45

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)
	XS2596528476	BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	45,000,000			0.68%	UNITED KINGDOM	3	6-Sep-23
	FR0128039890	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.76%	FRANCE	2	5-Sep-23
	FR0128155514	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.75%	FRANCE	67	9-Nov-23
	XS2667581388	HSBC BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	100,000,000			1.50%	UNITED KINGDOM	68	10-Nov-23
	XS2594471038	ING BANK NV	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.75%	NETHERLANDS	73	15-Nov-23
	XS26008691104	KREDITANSTALT FUR WIEDERAUFBAU	P-1	A-1+	F1+	GOVERNMENT	FINANCIAL					GBP	50,000,000			0.75%	GERMANY	12	15-Sep-23
	FR0128050236	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.74%	FRANCE	121	2-Jan-24
	FR0128075209	NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.74%	FRANCE	127	8-Jan-24
	XS2621324123	NATWEST BANK	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.75%	UNITED KINGDOM	67	9-Nov-23
	XS2637887378	OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.74%	FINLAND	127	8-Jan-24
	XS2651845880	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.75%	SINGAPORE	40	13-Oct-23
	XS2665867102	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.75%	SINGAPORE	66	8-Nov-23
	XS2619825016	SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.76%	SWEDEN	1	4-Sep-23
	XS2623831307	SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.76%	SWEDEN	71	13-Nov-23
	XS2606013857	SWEDBANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.76%	SWEDEN	24	27-Sep-23
	XS2648586233	TOYOTA FINANCE AUSTRALIA	P-1	A-1+	F1	COMMERCIAL PAPER	INDUSTRIAL					GBP	50,000,000			0.74%	AUSTRALIA	127	8-Jan-24
	XS2660416327	TOYOTA MOTOR FINANCE (NETHERLANDS)	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					GBP	20,000,000			0.30%	JAPAN	60	2-Nov-23
						COMMERCIAL PAPER Total							865,000,000			12.98%			
	XS2669735602	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	56,000,000			0.85%	FRANCE	12	15-Sep-23
	XS2669737996	LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	30,000,000			0.45%	FRANCE	11	14-Sep-23
						ASSET BACKED COMMERCIAL PAPER Total							86,000,000			1.30%			
	XS2624053208	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	34,000,000			0.51%	NETHERLANDS	123	4-Jan-24
	XS2677518461	ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.75%	NETHERLANDS	89	1-Dec-23
	XS2639532238	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.74%	AUSTRALIA	127	8-Jan-24
	XS2621334940	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.76%	SPAIN	8	11-Sep-23
	XS2623663080	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.76%	SPAIN	8	11-Sep-23
	XS2639591754	BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.76%	SPAIN	16	19-Sep-23
	GB00BP21Q559	BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.09000	Fixed	0.76%	FRANCE	33	6-Oct-23
	GB00BP22CK29	BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.72000	Fixed	0.76%	FRANCE	85	27-Nov-23
	GB00BP22HY10	BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.25000	Fixed	0.76%	FRANCE	5	8-Sep-23
	GB00BP22SP80	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	6.00000	Fixed	0.76%	UNITED STATES	123	4-Jan-24
	GB00BP22JM38	CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.51000	Fixed	0.75%	UNITED STATES	60	2-Nov-23
	GB00BP20DV43	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	4.47000	Fixed	0.76%	AUSTRALIA	66	8-Nov-23
	GB00BP223V01	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000	6.60000	Fixed	0.38%	AUSTRALIA	311	10-Jul-24
	BE634587264	EUROCLEAR BANK SA/NV	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	27,500,000			0.41%	BELGIUM	39	12-Oct-23
	BE6345845083	EUROCLEAR BANK SA/NV	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	65,000,000			0.98%	BELGIUM	67	9-Nov-23
	XS264427715	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.76%	UNITED STATES	24	27-Sep-23
	XS2648594419	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.75%	UNITED STATES	33	6-Oct-23
	XS2669737053	GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.75%	UNITED STATES	73	15-Nov-23
	XS2622219975	HSBC BANK PLC	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.71530	Variable	0.76%	UNITED KINGDOM	1	10-May-24
	XS2615569527	ING BANK NV	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000			1.13%	NETHERLANDS	47	20-Oct-23
	BE6345597510	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000	5.60000	Fixed	1.14%	BELGIUM	58	31-Oct-23
	GB00BP218802	LLOYDS BANK CORPORATE MARKETS	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	4.90000	Fixed	0.76%	UNITED KINGDOM	26	29-Sep-23
	GB00BP21RH10	LLOYDS BANK CORPORATE MARKETS	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.41000	Fixed	0.76%	UNITED KINGDOM	96	8-Dec-23
	XS2652082319	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.60000	Fixed	0.76%	JAPAN	40	13-Oct-23
	XS2671679582	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000			1.13%	JAPAN	15	18-Sep-23
	XS2615379588	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.74%	AUSTRALIA	138	19-Jan-24
	XS2647965719	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.75%	AUSTRALIA	29	2-Oct-23
	GB00BP205Q43	NATWEST BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	4.65000	Fixed	0.76%	UNITED KINGDOM	10	13-Sep-23
	GB00BP228L57	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	6.00000	Fixed	0.76%	FINLAND	124	5-Jan-24
	XS2530490650	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.56550	Variable	0.76%	FINLAND	1	6-Sep-23
	XS2638429790	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000			0.36%	FINLAND	288	17-Jun-24
	XS2665592916	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.74%	FINLAND	157	7-Feb-24
	XS2667504711	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	35,000,000			0.52%	FINLAND	164	14-Feb-24
	XS2573965683	ROYAL BANK OF CANADA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.62550	Variable	0.76%	CANADA	1	5-Jan-24
	GB00BP20W396	SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	4.72000	Fixed	0.75%	SWEDEN	24	27-Sep-23
	GB00BP21WW14	SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000	6.10000	Fixed	0.38%	SWEDEN	290	19-Jun-24
	GB00BP21ZN38	SOCIETE GENERALE	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	6.00000	Fixed	0.76%	FRANCE	121	2-Jan-24
	GB00BP22DP49	SOCIETE GENERALE	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.62000	Fixed	0.75%	FRANCE	58	31-Oct-23
	BE6344493141	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.33000	Fixed	0.76%	JAPAN	1	4-Sep-23
	BE6344504251	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.63000	Fixed	0.76%	JAPAN	65	7-Nov-23
	BE6344523442	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.75%	JAPAN	67	9-Nov-23
	BE6344554751	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.30000	Fixed	0.76%	JAPAN	11	14-Sep-23
	GB00BP22DG57	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.61000	Fixed	0.75%	JAPAN	58	31-Oct-23
	GB00BP22GB18	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.38000	Fixed	0.75%	JAPAN	1	4-Sep-23
	GB00BP21X178	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.74%	SWEDEN	124	5-Jan-24
	GB00BP223989	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000						

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)
	XS2665569856	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.74%	SWITZERLAND	186	7-Mar-24
						CERTIFICATE OF DEPOSIT Total							2,511,500,000			37.89%			
QOR273B87	XS2652050548	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.62550	Variable	0.76%	AUSTRALIA	1	18-Jul-24
	XS2552298346	BANK OF MONTREAL	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.73550	Variable	0.76%	CANADA	1	2-Nov-23
CD689PSN0	XS2636328770	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.68550	Variable	0.76%	CANADA	1	14-Jun-24
CD689PTF6	XS2649155897	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.66550	Variable	0.76%	CANADA	1	13-Jul-24
	XS2608819574	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.63550	Variable	0.75%	AUSTRALIA	1	6-Apr-24
	XS2580224165	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	14,500,000	6.18550	Variable	0.22%	CANADA	1	25-Jan-24
	XS2623857799	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	37,000,000	5.66550	Variable	0.56%	CANADA	1	17-May-24
G75695CY8	XS2646599063	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	16,000,000	5.66550	Variable	0.24%	CANADA	1	8-Jul-24
	XS2614579030	TORONTO DOMINION BANK	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.70550	Variable	0.76%	CANADA	1	24-Apr-24
Q974236P9	XS2649700916	WESTPAC BANKING CORP	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.62550	Variable	0.76%	AUSTRALIA	1	12-Jul-24
						FLOATING RATE NOTE Total							417,500,000			6.33%			
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	200,511,979	5.19000	Fixed	3.04%	FRANCE	1	4-Sep-23
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	250,673,353	5.25000	Fixed	3.80%	AUSTRALIA	1	4-Sep-23
		DBS BANK LTD	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	135,272,787	5.18000	Fixed	2.05%	SINGAPORE	1	4-Sep-23
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	234,952,855	5.18000	Fixed	3.56%	JAPAN	1	4-Sep-23
		NATIXIS SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	240,004,742	5.20000	Fixed	3.65%	FRANCE	1	4-Sep-23
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	406,035,756	5.18000	Fixed	6.16%	CANADA	1	4-Sep-23
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	411,052,596	5.20000	Fixed	6.23%	JAPAN	1	4-Sep-23
						TIME DEPOSIT Total							1,879,104,069			28.49%			
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					GBP	350,000,000	5.18000	Fixed	5.31%	FRANCE	1	4-Sep-23
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					GBP	325,000,000	5.18000	Fixed	4.93%	CANADA	1	4-Sep-23
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	TRI-PARTY REPO	FINANCIAL					GBP	150,000,000	5.18000	Fixed	2.27%	AUSTRALIA	1	4-Sep-23
						TRI-PARTY REPO Total							825,000,000			12.51%			
		CASH				CASH	CASH					GBP	33,253,878			0.50%		1	
					Cash								33,253,878			0.50%			

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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