

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: 8-Sep-23
 WAM (days): 28
 WAL (days): 40
 Net Assets: 13,415,667,597.77

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)
		ERSTE GROUP BANK AG	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	ERSTE GROUP BANK AG					EUR	902,319,490	3.65000	Fixed	6.73%	AUSTRIA	1	11-Sep-23
		LA BANQUE POSTALE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	LA BANQUE POSTALE					EUR	902,313,128	3.64000	Fixed	6.73%	FRANCE	1	11-Sep-23
		CITIGROUP GLOBAL MARKETS LTD	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL	CITIGROUP GLOBAL MARKETS LTD					EUR	600,000,000	3.67000	Fixed	4.48%	UNITED STATES	1	11-Sep-23
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	SWEDBANK AB					EUR	516,245,826	3.62000	Fixed	3.85%	SWEDEN	1	11-Sep-23
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	DZ BANK AG DEUTSCHE ZENTRAL-GENOSS					EUR	501,211,401	3.60000	Fixed	3.74%	GERMANY	1	11-Sep-23
		HIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	HIZUHO BANK LTD					EUR	501,127,596	3.62000	Fixed	3.74%	JAPAN	1	11-Sep-23
		BELFIUS BANK SA/NV	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BELFIUS BANK SA/NV					EUR	450,096,327	3.65000	Fixed	3.36%	BELGIUM	1	11-Sep-23
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	CREDIT AGRICOLE CIB					EUR	311,768,235	3.63000	Fixed	2.33%	FRANCE	1	11-Sep-23
		BANQUE FED CRED MUTUEL	P-1	A-1	F1+	TIME DEPOSIT	FINANCIAL	BANQUE FED CRED MUTUEL					EUR	283,000,000	3.60000	Fixed	2.11%	FRANCE	1	11-Sep-23
	BE6345596504	KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL	KBC BANK NV					EUR	225,000,000			1.67%	BELGIUM	51	31-Oct-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 "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:

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