

Morgan Stanley Liquidity Funds Top Ten 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 29-Sep-23
WAM (days) 38
WAL (days) 65
Net Assets 6,926,413,754.04

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)
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	SUMITOMO MITSUI TRUST BANK LTD					GBP	412,695,359	5.20000	Fixed	6.84%	JAPAN	1	2-Oct-23
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	CANADIAN IMPERIAL BANK OF COMM					GBP	350,000,000	5.18000	Fixed	5.80%	CANADA	1	2-Oct-23
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	BNP PARIBAS					GBP	300,000,000	5.18000	Fixed	4.98%	FRANCE	1	2-Oct-23
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	COMMONWEALTH BANK OF AUSTRALIA					GBP	251,684,815	5.25000	Fixed	4.17%	AUSTRALIA	1	2-Oct-23
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	BRED BANQUE POPULAIRE					GBP	201,333,133	5.19000	Fixed	3.94%	FRANCE	1	2-Oct-23
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	ROYAL BANK OF CANADA					GBP	200,551,141	5.18000	Fixed	3.33%	CANADA	1	2-Oct-23
		NATIXIS SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	NATIXIS SA					GBP	151,487,941	5.20000	Fixed	2.51%	FRANCE	1	2-Oct-23
		DBS BANK LTD	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL	DBS BANK LTD					GBP	135,811,319	5.18000	Fixed	2.25%	SINGAPORE	1	2-Oct-23
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL	MIZUHO BANK LTD					GBP	115,963,053	5.18000	Fixed	1.92%	JAPAN	1	2-Oct-23
	FRD128171016	AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT	AGENCE CENTRALE DES ORGANISMES					GBP	100,000,000			1.66%	FRANCE	2	3-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 "F" 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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