

## Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-Euro Government Liquidity  
Fund Type Short-Term Public Debt CNAV MMF  
Reporting Currency EUR  
Statement Date 31-Oct-24  
WAM (days) 20  
WAL (days) 20  
Net Assets 160,846,915.33

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)
	BE6319802581	KINGDOM OF BELGIUM	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	3,000,000			1.86%	BELGIUM	20	20-Nov-24
	BE6319814701	KINGDOM OF BELGIUM	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	4,000,000			2.46%	BELGIUM	88	27-Jan-25
	XS2922015677	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			4.33%	AUSTRIA	15	15-Nov-24
						<b>COMMERCIAL PAPER Total</b>							<b>14,000,000</b>			<b>8.65%</b>			
N82128CC6	NL00150026M5	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.31%	NETHERLANDS	91	30-Jan-25
	EU000A4DMKU0	EUROPEAN STABILITY MECHANISM	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			3.08%	LUXEMBOURG	70	9-Jan-25
	EU000A3K4EX4	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.34%	EMU COUNTRIES	8	8-Nov-24
X27717NK3	FI4000571773	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			4.27%	FINLAND	194	13-May-25
	FR0128379452	REPUBLIC OF FRANCE	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	4,000,000			2.48%	FRANCE	14	14-Nov-24
	FR0128537174	REPUBLIC OF FRANCE	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	3,000,000			1.85%	FRANCE	69	8-Jan-25
						<b>TREASURY BILL Total</b>							<b>33,000,000</b>			<b>20.33%</b>			
		BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.15000	Fixed	9.30%	SPAIN	1	1-Nov-24
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.10000	Fixed	9.30%	FRANCE	1	1-Nov-24
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.17000	Fixed	9.30%	AUSTRALIA	1	1-Nov-24
		ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.18000	Fixed	9.30%	NETHERLANDS	1	1-Nov-24
		NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.05000	Fixed	9.30%	FRANCE	1	1-Nov-24
		NATWEST BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.12000	Fixed	9.30%	UNITED KINGDOM	1	1-Nov-24
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	15,000,000	3.15000	Fixed	9.30%	FRANCE	1	1-Nov-24
						<b>TRI-PARTY REPO Total</b>							<b>105,000,000</b>			<b>65.10%</b>			
		CASH				CASH	CASH					EUR	9,546,735			5.92%		1	
						<b>Cash</b>							<b>9,546,735</b>			<b>5.92%</b>			

**Public Debt Constant Net Asset Value MMF (Public Debt CNAV)** - a Money Market Fund qualifying and authorised as a public debt constant net asset value money market fund in accordance with MMF Regulation which seeks to maintain a stable NAV and invests 99.5% of its assets in money market instruments issued or guaranteed by sovereign entities, reverse repurchase agreements secured with government debt and cash.

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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