Morgan Stanley

Morgan Stanley Liquidity Funds Portfolio Holdings

Morgan Stanley Liquidity Funds-Euro Government Liquidity Short-Term Public Debt CNAV MMF EUR 31-Oct-24

Fund Name Fund Type Reporting Currency Statement Date WAM (days) WAL (days) Net Assets

																		Final		
								Sponsor	Sponsor	Sponsor							Days to Maturity Maturity Date			
ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor	Moody's	S&P	Fitch	Currency	Par Value	Rate	Coupon Type	%	Country	(1)	(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		
					COMMERCIAL PAPER Total							14,000,000			8.65%					
NL00150026M5	DUTCH TREASURY CERT	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR				4.31%	NETHERLANDS	91	30-Jan-25		
EU000A4DMKU0	EUROPEAN STABILITY MECHANISM		A-1+	F1+												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		
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		
					TREASURY BILL Total							33,000,000			20.33%					
	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		
					TRI-PARTY REPO Total							105,000,000			65.10%					
	CASH				CASH	CASH					EUR	9,546,735			5.92%		1			
					Cash							9,546,735			5.92%					
	BE6319814701 XS2922015677 NL00150026M5 EU000A4DMKU0 EU000A3K4EX4 F14000571773 FR0128379452	BES319802581 KINGDOM OF BEGILIM BE6319804701 KINGDOM OF BEGILIM KS2922015677 REPUBLIC OF ALSTRIA NL00150026M5 DUTCH TREASURY CERT EU000HOMNUD EUROPEAN STABILITY NECHANISM EU000AKEW4 EUROPEAN STABILITY NECHANISM FH002571773 REPUBLIC OF FINAND FH0128537945 REPUBLIC OF FRANCE FR0128537174 REPUBLIC OF FRANCE BANCO SANTANDER SA REPUBLIC OF FRANCE COMMONWEALTH BANK OF ALISTRALIA INC BRANK NV NATIOSI SA NATWEST BANK SOCIETE GENERALE	BEG319802581 KINGDOM OF BELGIUM P-1	BES319802581 KINGDOM OF BELGIM	BEG319802581 KINGDOM OF BELGIUM P-1 A-1+ F1+	BE6319802581 KINGDOM OF BELGIUM P-1 A-1+ F1+ COMMERCIAL PAPER	BE6319802581 KINGDOM OF BELGIUM P-1 A-1+ F1+ COMMERCIAL PAPER GOVERNMENT BE6319814701 KINGDOM OF BELGIUM P-1 A-1+ F1+ COMMERCIAL PAPER GOVERNMENT X5220210567 REPUBLIC OF AUSTRIA P-1 A-1+ F1+ COMMERCIAL PAPER GOVERNMENT X5220210567 REPUBLIC OF AUSTRIA P-1 A-1+ F1+ COMMERCIAL PAPER GOVERNMENT X5220210567 DUTCH TREASURY CERT P-1 A-1+ F1+ TEASURY BILL GOVERNMENT EU000A4DMKJ0 EUROPEAN STABILITY MECHANISM P-1 A-1+ F1+ TEASURY BILL GOVERNMENT EU000A4DMKJ0 EUROPEAN STABILITY MECHANISM P-1 A-1+ F1+ TEASURY BILL GOVERNMENT EU000571773 REPUBLIC OF FINAND P-1 A-1+ F1+ TEASURY BILL GOVERNMENT F0012857942 REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF REPUBLIC OF FRANCE P-1 A-1+ F1+ TEASURY BILL GOVERNMENT FR0128537174 REPUBLIC OF REPUB	BE6319802581 KINGDOM OF BELGIUM	SIN Security Description Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's	SIN Security Description Moody's SAP Fisch Security Type Industry Classification Bank Sponsor Moody's SAP	SIN Security Description Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's SAP Fitch	SIN Security Description Moody's S&P Fitch Security Type Industry Classification Bank Sponsor Moody's S&P Fitch Currency	SIN Security Obscription Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's SAP Fitch Currecy Par Value	SIN Security Operacipation Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's SAP Fitch Currency Par Value Rafe	SIN Security Description Moody's SAP Fitch Security Type Industry Classification Sank Sponsor Moody's SAP Fitch Currency Park Value Rate Coupon Type	SIN Security Description Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's SAP Fitch Currency Par Value Riv Cupton Type N.	SIN Security Operacipation Moody's SAP Fitch Security Type Industry Classification Bank Sponsor Moody's SAP Fitch Currency Par Value Rate Coupon Type Moody's Country	SIN Security Description Moody's SAP Fitch Security Type Industry Classification Sank Sponsor Moody's SAP Fitch Currency Par Value Rafe Coupon Type Mounty Country (1)		

Public Debt Constant Net Asset Value MMF (Public Debt CONAT) - 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 required asset produced by the public public produced by the public pu

Ratings followed by an 1" are implied. Ratings are implied when no short-term rating is assigned by the rating agency.

Note: WANF 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 (in/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:

Telephone Number: Email:

+44 (0) 207 425 0440

Liquidity.Services@morganstanley.com www.morganstanley.com/liquidity Website: