

Morgan Stanley Liquidity Funds Portfolio Holdings

Fund Name	Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity																	
Fund Type	Short-Term Public Debt CNAV MMF																	
Reporting Currency	USD																	
Statement Date	30-Jan-26																	
WAM (days)	46																	
WAL (days)	74																	
Net Assets	17,197,081,474.66																	
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	%	Days to Maturity (1)	Final Maturity (2)
91282CKM2	US91282CKM28	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT		USD	349,000,000	3.76269	Variable	2.03%	UNITED STATES	1	30-Apr-26		
91282CL47	US91282CL470	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT		USD	467,000,000	3.79469	Variable	2.71%	UNITED STATES	1	31-Jul-26		
91282CLT6	US91282CLT61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT		USD	519,000,000	3.81769	Variable	3.01%	UNITED STATES	1	31-Oct-26		
91282CM77	US91282CM770	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT		USD	382,000,000	3.71069	Variable	2.22%	UNITED STATES	1	31-Jan-27		
GOVERNMENT BOND Total													1,717,000,000	9.97%				
912797PM3	US912797PM34	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	165,000,000	0.06%	UNITED STATES	18	19-Feb-26				
912797PV3	US912797PV33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	180,000,000	0.06%	UNITED STATES	45	19-Mar-26				
912797QD2	US912797QD26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	298,000,000	1.72%	UNITED STATES	74	16-Apr-26				
912797QH0	US912797QH08	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	210,000,000	1.21%	UNITED STATES	102	14-May-26				
912797QX8	US912797QX99	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	174,000,000	1.00%	UNITED STATES	130	11-Jun-26				
912797RF6	US912797RF64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	144,000,000	0.82%	UNITED STATES	158	9-Jul-26				
912797RG4	US912797RG48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	161,000,000	0.92%	UNITED STATES	186	6-Aug-26				
912797RL3	US912797RL33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	149,000,000	0.86%	UNITED STATES	4	5-Feb-26				
912797RS5	US912797RS85	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	35,000,000	0.20%	UNITED STATES	214	3-Sep-26				
912797RT6	US912797RT67	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	134,000,000	0.78%	UNITED STATES	11	12-Feb-26				
912797RU3	US912797RU32	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	116,000,000	0.67%	UNITED STATES	25	26-Feb-26				
912797RV1	US912797RV15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	344,000,000	1.99%	UNITED STATES	32	5-Mar-26				
912797SB4	US912797SB42	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	232,000,000	1.34%	UNITED STATES	39	12-Mar-26				
912797SC2	US912797SC25	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	134,000,000	0.77%	UNITED STATES	53	26-Mar-26				
912797SD0	US912797SD06	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	287,000,000	1.66%	UNITED STATES	60	2-Apr-26				
912797SJ7	US912797SJ77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	191,000,000	1.11%	UNITED STATES	2	3-Feb-26				
912797SK4	US912797SK41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	18,000,000	0.10%	UNITED STATES	270	29-Oct-26				
912797SN8	US912797SN89	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	131,000,000	0.75%	UNITED STATES	88	30-Apr-26				
912797SP3	US912797SP38	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	142,000,000	0.82%	UNITED STATES	95	7-May-26				
912797SR9	US912797SR93	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	100,000,000	0.58%	UNITED STATES	16	17-Feb-26				
912797SV0	US912797SV05	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	110,000,000	0.63%	UNITED STATES	109	21-May-26				
912797SW8	US912797SW88	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	180,000,000	0.92%	UNITED STATES	116	28-May-26				
912797SX6	US912797SX61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	146,000,000	0.84%	UNITED STATES	123	3-Jun-26				
912797T21	US912797T210	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	42,000,000	0.24%	UNITED STATES	44	17-Jun-26				
912797T45	US912797T459	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	88,650,000	0.51%	UNITED STATES	51	24-Jun-26				
912797T83	US912797T833	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	144,000,000	0.83%	UNITED STATES	58	31-Jun-26				
912797TC1	US912797TC16	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	47,000,000	0.26%	UNITED STATES	226	24-Dec-26				
912797TE7	US912797TE71	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	122,000,000	0.70%	UNITED STATES	144	25-Jun-26				
912797TF4	US912797TF47	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	221,000,000	1.26%	UNITED STATES	151	2-Jul-26				
912797TK3	US912797TK32	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	65,000,000	0.37%	UNITED STATES	86	28-Apr-26				
912797TM9	US912797TM97	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	87,000,000	0.49%	UNITED STATES	354	21-Jan-27				
912797TN7	US912797TN70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	163,000,000	0.93%	UNITED STATES	165	16-Jul-26				
912797TP2	US912797TP29	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	168,000,000	0.96%	UNITED STATES	172	23-Jul-26				
912797TQ0	US912797TQ05	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	135,000,000	0.77%	UNITED STATES	179	30-Jul-26				
912797TS6	US912797TS67	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT		USD	133,000,000	0.76%	UNITED STATES	107	19-May-26				
TREASURY BILL Total													5,118,250,000	29.43%				
912828A27	US912828A270	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	48,000,000	1.50000	Fixed	0.28%	UNITED STATES	195	15-Aug-26		
912828B70	US912828B709	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	10,000,000	1.87500	Fixed	0.66%	UNITED STATES	149	30-Jun-26		
912828B46	US912828B469	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	34,000,000	1.62500	Fixed	0.20%	UNITED STATES	14	15-Feb-26		
912828R36	US912828R366	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	43,000,000	1.62500	Fixed	0.25%	UNITED STATES	103	15-May-26		
912828V98	US912828V988	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	80,000,000	2.25000	Fixed	0.46%	UNITED STATES	379	15-Feb-27		
912828Z78	US912828Z781	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	93,000,000	1.50000	Fixed	0.53%	UNITED STATES	364	31-Jan-27		
912828B3H3	US912828B3H4	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	19,000,000	0.37500	Fixed	0.11%	UNITED STATES	1	31-Jan-26		
912828BT1	US912828BT17	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	36,000,000	0.75000	Fixed	0.22%	UNITED STATES	58	31-Mar-26		
912828CH4	US912828CH41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	36,000,000	0.62500	Fixed	0.11%	UNITED STATES	180	31-Jul-26		
912828DG3	US912828DG33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	32,000,000	1.12500	Fixed	0.39%	UNITED STATES	272	31-Oct-26		
912828DL1	US912828DL15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	94,000,000	1.25000	Fixed	0.53%	UNITED STATES	333	31-Dec-26		
912828GR6	US912828GR60	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	27,000,000	4.62500	Fixed	0.16%	UNITED STATES	42	15-Mar-26		
912828GV7	US912828GV72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	46,000,000	3.75000	Fixed	0.27%	UNITED STATES	73	15-Apr-26		
912828H47	US912828H79	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	36,000,000	4.12500	Fixed	0.21%	UNITED STATES	134	15-Jun-26		
912828HM6	US912828HM64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	60,000,000	4.50000	Fixed	0.35%	UNITED STATES	164	15-Jul-26		
912828HY0	US912828HY64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	40,800,000	4.62500	Fixed	0.24%	UNITED STATES	226	15-Sep-26		
912828JC6	US912828JC64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	50,000,000	4.62500	Fixed	0.29%	UNITED STATES	256	15-Oct-26		
912828JK8	US912828JK80	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	60,000,000	4.62500	Fixed	0.35%	UNITED STATES	287	15-Nov-26		
912828JP7	US912828JP77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	74,000,000	4.75000	Fixed	0.43%	UNITED STATES	317	15-Dec-26		
912828JT9	US912828JT99	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	87,000,000	4.00000	Fixed	0.51%	UNITED STATES	348	15-Jan-27		
912828KB6	US912828KB62	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	40,000,000	4.62500	Fixed	0.23%	UNITED STATES	27	28-Feb-26		
912828KK6	US912828KK61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT		USD	50,000,000	4.87500	Fixed	0.29%	UNITED STATES	88	30-Apr-26		
912828KS9	US912828KS97	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT</td											

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)
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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 by government debt and cash.

Ratings followed by an "T" 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 Day 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:

Telephone Number: +44 (0) 207 425 0440

Email: Liquidity.Services@morganstanley.com

Website: www.morganstanley.com/liquidity