

Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity
Fund Type Short-Term Public Debt CNAV MMF
Reporting Currency USD
Statement Date 31-Oct-23
WAM (days) 28
WAL (days) 67
Net Assets 15,118,448,569.49

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)
91282CEL1	US91282CEL19	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	878,333,300	5.30724	Variable	5.78%	UNITED STATES	1	30-Apr-24
91282CFD8	US91282CFD83	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	759,000,000	5.41924	Variable	5.00%	UNITED STATES	1	31-Jul-24
91282CFS5	US91282CFS52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	782,000,000	5.52224	Variable	5.15%	UNITED STATES	92	31-Oct-24
						GOVERNMENT BOND Total							2,419,333,300			15.93%			
912796CX5	US912796CX52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	178,000,000			1.14%	UNITED STATES	170	18-Apr-24
912796Z28	US912796Z285	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	102,738,600			0.67%	UNITED STATES	114	22-Feb-24
912797GL5	US912797GL51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	95,000,000			0.59%	UNITED STATES	310	5-Sep-24
912797GM3	US912797GM35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	62,744,200			0.41%	UNITED STATES	100	8-Feb-24
912797GP6	US912797GP65	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	50,755,000			0.33%	UNITED STATES	121	29-Feb-24
912797GW1	US912797GW17	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	30,000,000			0.19%	UNITED STATES	338	3-Oct-24
912797GY7	US912797GY72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	224,000,000			1.44%	UNITED STATES	149	28-Mar-24
912797GZ4	US912797GZ48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	279,000,000			1.79%	UNITED STATES	156	4-Apr-24
912797HL4	US912797HL43	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	147,000,000			0.97%	UNITED STATES	21	21-Nov-23
912797HW0	US912797HW08	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	191,000,000			1.25%	UNITED STATES	56	26-Dec-23
912797JC2	US912797JC26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	38,000,000			0.25%	UNITED STATES	98	6-Feb-24
912797JF5	US912797JF56	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	233,000,000			1.51%	UNITED STATES	119	27-Feb-24
912797LL9	US912797LL96	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	248,000,000			1.60%	UNITED STATES	142	21-Mar-24
						TREASURY BILL Total							1,879,237,800			12.14%			
91282CCT6	US91282CCT62	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	53,000,000	0.37500	Fixed	0.34%	UNITED STATES	289	15-Aug-24
						TREASURY NOTE Total							53,000,000			0.34%			
						TREASURY REPO Total							10,792,000,000			71.05%			
						TRI-PARTY REPO Total							10,792,000,000			71.05%			
						CASH							81,257,062			0.54%			
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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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