

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 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	%	Country	Days to Maturity (1)	Final Maturity Date (2)
91282CM2	US91282CM28	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	349,000,000	3.76369	Variable	2.03%	UNITED STATES	1	30-Apr-26
91282CL7	US91282CL70	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
91282CL16	US91282CL161	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
91282CM7	US91282CM70	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%					
912797M3	US912797M34	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	166,000,000			0.96%	UNITED STATES	18	19-Feb-26
912797V3	US912797V33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	172,400,000			1.00%	UNITED STATES	46	19-Mar-26
912797Q2	US912797Q26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	296,000,000			1.72%	UNITED STATES	74	16-Apr-26
912797Q0	US912797Q08	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
912797Q8	US912797Q89	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
912797R6	US912797R64	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
912797R4	US912797R48	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
912797R3	US912797R33	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
912797R8	US912797R85	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
912797R6	US912797R68	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
912797R3	US912797R32	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
912797R1	US912797R15	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
912797S4	US912797S42	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
912797S2	US912797S25	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
912797S0	US912797S08	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
912797S7	US912797S77	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
912797S4	US912797S41	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
912797S8	US912797S89	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
912797S3	US912797S38	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
912797S9	US912797S93	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
912797S0	US912797S06	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
912797S8	US912797S88	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	108,000,000			0.62%	UNITED STATES	144	28-Jun-26
912797S6	US912797S61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	146,000,000			0.84%	UNITED STATES	123	4-Jun-26
912797S2	US912797S210	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	42,000,000			0.24%	UNITED STATES	44	17-Mar-26
912797TA	US912797TA59	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	88,850,000			0.51%	UNITED STATES	51	24-Mar-26
912797TB	US912797TB33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	144,000,000			0.83%	UNITED STATES	58	31-Mar-26
912797TC	US912797TC16	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	47,000,000			0.26%	UNITED STATES	326	24-Dec-26
912797TE	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
912797TF	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
912797TK	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
912797TM	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
912797TN	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
912797TP	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
912797TQ	US912797TQ02	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
912797TS	US912797TS67	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	133,000,000			0.76%	UNITED STATES	197	19-May-26
TREASURY BILL Total													5,118,250,000	29.43%					
912828A7	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
912828B0	US912828B809	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	10,000,000	1.87500	Fixed	0.06%	UNITED STATES	149	30-Jun-26
912828P4	US912828P469	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
912828R3	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
912828V9	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
912828Z7	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
91282CB3	US91282CBH34	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
91282CBT	US91282CBT71	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	0.75000	Fixed	0.17%	UNITED STATES	58	31-Mar-26
91282CC4	US91282CCP41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	36,000,000	0.62500	Fixed	0.21%	UNITED STATES	180	31-Jul-26
91282CD3	US91282CDG33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	32,000,000	1.12500	Fixed	0.18%	UNITED STATES	272	31-Oct-26
91282CDQ	US91282CDQ15	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
91282CGR	US91282CGR60	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
91282CV7	US91282CV72	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
91282CH7	US91282CH479	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
91282CHM	US91282CHM64	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
91282CHY	US91282CHY03	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
91282CJ6	US91282CJ654	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
91282CK8	US91282CK80	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
91282CP7	US91282CP77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	74,000,000	4.37500	Fixed	0.43%	UNITED STATES	317	15-Dec-26
91282CT9	US91282CT99	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
91282CK6	US91282CK862	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
91282CKK	US91282CKK61	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
91282CKG	US91282CKG97	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	36,000,000	4.87500	Fixed	0.21%	UNITED STATES	119	31-May-26
91282CV6	US91282CKV65	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE													

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 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.

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