

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	23-Feb-24
WAM (days)	47
WAL (days)	47
Net Assets	14,465,434,844.56

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)	
912796CX5	US912796CX52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	170,000,000			1.16%	UNITED STATES	53	18-Apr-24	
912796Y52	US912796Y528	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	241,000,000			1.63%	UNITED STATES	131	5-Jul-24	
912796ZV4	US912796ZV40	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	128,000,000			0.85%	UNITED STATES	305	26-Dec-24	
912797FH5	US912797FH58	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	327,000,000			2.23%	UNITED STATES	81	16-May-24	
912797GL5	US912797GL51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	17,000,000			0.11%	UNITED STATES	193	5-Sep-24	
912797GW1	US912797GW17	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	30,000,000			0.20%	UNITED STATES	221	3-Oct-24	
912797GZ4	US912797GZ48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	656,000,000			4.49%	UNITED STATES	39	4-Apr-24	
912797HE0	US912797HE00	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	26,000,000			0.17%	UNITED STATES	249	31-Oct-24	
912797HH3	US912797HH31	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	140,000,000			0.96%	UNITED STATES	67	2-May-24	
912797HP5	US912797HP56	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	23,000,000			0.15%	UNITED STATES	278	29-Nov-24	
912797JF5	US912797JF56	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	69,000,000			0.48%	UNITED STATES	2	27-Feb-24	
912797JJ7	US912797JJ78	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	176,000,000			1.21%	UNITED STATES	23	19-Mar-24	
912797JR9	US912797JR94	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	337,000,000			2.22%	UNITED STATES	333	23-Jan-25	
912797JZ1	US912797JZ11	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	184,000,000			1.25%	UNITED STATES	100	4-Jun-24	
912797KA4	US912797KA41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	150,000,000			0.98%	UNITED STATES	361	20-Feb-25	
912797KB2	US912797KB24	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	332,000,000			2.23%	UNITED STATES	172	15-Aug-24	
912797KC0	US912797KC07	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	174,000,000			1.17%	UNITED STATES	179	22-Aug-24	
TREASURY BILL Total													3,180,000,000			21.49%				
912828D56	US912828D564	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	79,000,000	2.37500	Fixed	0.54%	UNITED STATES	172	15-Aug-24	
912828G38	US912828G385	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	55,000,000	2.25000	Fixed	0.37%	UNITED STATES	264	15-Nov-24	
912828YV6	US912828YV68	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	37,000,000	1.50000	Fixed	0.25%	UNITED STATES	279	30-Nov-24	
912828Z52	US912828Z526	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	52,000,000	1.37500	Fixed	0.35%	UNITED STATES	341	31-Jan-25	
91282CCT6	US91282CCT62	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	53,000,000	0.37500	Fixed	0.36%	UNITED STATES	172	15-Aug-24	
91282CDH1	US91282CDH16	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	111,000,000	0.75000	Fixed	0.74%	UNITED STATES	264	15-Nov-24	
91282CD57	US91282CD570	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	109,000,000	1.12500	Fixed	0.73%	UNITED STATES	325	15-Jan-25	
91282CDZ1	US91282CDZ14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	59,000,000	1.50000	Fixed	0.39%	UNITED STATES	356	15-Feb-25	
91282CED9	US91282CED92	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	76,000,000	1.75000	Fixed	0.51%	UNITED STATES	384	15-Mar-25	
91282CGD7	US91282CGD74	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	169,000,000	4.25000	Fixed	1.16%	UNITED STATES	310	31-Dec-24	
91282CGN5	US91282CGN56	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	35,000,000	4.62500	Fixed	0.24%	UNITED STATES	369	28-Feb-25	
TREASURY NOTE Total													835,000,000			5.64%				
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	900,000,000	5.30000	Fixed	6.20%	NETHERLANDS	1	26-Feb-24	
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,094,000,000	5.30000	Fixed	7.54%	UNITED STATES	1	26-Feb-24	
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	300,000,000	5.29000	Fixed	2.07%	CANADA	1	26-Feb-24	
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,000,000,000	5.30000	Fixed	6.89%	FRANCE	1	26-Feb-24	
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	230,000,000	5.30000	Fixed	1.58%	FRANCE	1	26-Feb-24	
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.29000	Fixed	3.44%	CANADA	1	26-Feb-24	
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	60,000,000	5.29000	Fixed	0.41%	FRANCE	1	26-Feb-24	
		DAIWA AMERICA CORP	NR	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	450,000,000	5.30000	Fixed	3.10%	JAPAN	1	26-Feb-24	
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.30000	Fixed	0.69%	UNITED STATES	1	26-Feb-24	
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	550,000,000	5.31000	Fixed	3.79%	GERMANY	1	26-Feb-24	
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,350,000,000	5.30000	Fixed	9.30%	UNITED STATES	1	26-Feb-24	
		MITSUBISHI UFJ FINANCIAL GROUP	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.30000	Fixed	3.44%	JAPAN	1	26-Feb-24	
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,250,000,000	5.30000	Fixed	8.61%	CANADA	1	26-Feb-24	
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	5.30000	Fixed	1.38%	CANADA	1	26-Feb-24	
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	622,000,000	5.29000	Fixed	4.29%	FRANCE	1	26-Feb-24	
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	1,200,000,000	5.30000	Fixed	8.27%	JAPAN	1	26-Feb-24	
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	5.30000	Fixed	1.38%	CANADA	1	26-Feb-24	
TRI-PARTY REPO Total													10,506,000,000			72.38%				
		CASH				CASH	CASH					USD	70,741,843			0.49%		1		
Cash													70,741,843			0.49%				

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.

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)
Contact Details:																			
Telephone Number:	+44 (0) 207 425 0440																		
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