

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	6-Feb-26
WMM (days)	60
WAL (days)	72
Net Assets	17,220,108.76

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	Final Maturity Date	
																		Days to Maturity (1)	Maturity Date (2)
91282CKM2	US91282CKM28	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	349,000,000	3.78306	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	3.81506	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	3.83806	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	628,000,000	3.73106	Variable	3.65%	UNITED STATES	1	31-Jan-27
GOVERNMENT BOND Total																			
912797PM3	US912797PM34	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	166,000,000			0.96%	UNITED STATES	11	19-Feb-26
912797PV3	US912797PV33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	343,400,000			1.99%	UNITED STATES	39	19-Mar-26
912797QD2	US912797QD26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	263,000,000			1.52%	UNITED STATES	67	16-Apr-26
912797QN0	US912797QN08	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	210,000,000			1.21%	UNITED STATES	95	14-May-26
912797QX8	US912797QX9	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	142,000,000			0.81%	UNITED STATES	123	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	151	9-Jul-26
912797RG4	US912797RG48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	275,000,000			1.57%	UNITED STATES	179	6-Aug-26
912797RS8	US912797RS85	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	35,000,000			0.20%	UNITED STATES	207	3-Sep-26
912797RT6	US912797RT68	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	134,000,000			0.78%	UNITED STATES	4	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	18	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	25	5-Mar-26
912797SB4	US912797SB42	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	146,000,000			0.84%	UNITED STATES	32	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	46	26-Mar-26
912797SD0	US912797SD08	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	239,000,000			1.38%	UNITED STATES	53	2-Apr-26
912797SK4	US912797SK41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	16,000,000			0.09%	UNITED STATES	263	29-Oct-26
912797SN8	US912797SN89	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	72,000,000			0.41%	UNITED STATES	81	30-Apr-26
912797SP3	US912797SP38	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	245,000,000			1.41%	UNITED STATES	88	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	9	17-Feb-26
912797ST5	US912797ST59	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	89,000,000			0.52%	UNITED STATES	23	3-Mar-26
912797SV0	US912797SV06	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	110,000,000			0.63%	UNITED STATES	102	21-May-26
912797SW8	US912797SW88	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	108,000,000			0.62%	UNITED STATES	109	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	116	4-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	37	17-Mar-26
912797TA5	US912797TA59	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	88,850,000			0.51%	UNITED STATES	44	24-Mar-26
912797TB3	US912797TB33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	210,000,000			1.21%	UNITED STATES	51	31-Mar-26
912797TC1	US912797TC16	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	20,000,000			0.11%	UNITED STATES	319	24-Dec-26
912797TE7	US912797TE71	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	30,000,000			0.17%	UNITED STATES	137	25-Jan-26
912797TF4	US912797TF47	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	221,000,000			1.27%	UNITED STATES	144	2-Jul-26
912797TK3	US912797TK32	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	44,000,000			0.25%	UNITED STATES	79	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	347	21-Jan-27
912797TN7	US912797TN70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	122,000,000			0.70%	UNITED STATES	158	16-Jul-26
912797TR2	US912797TR29	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.57%	UNITED STATES	165	23-Jul-26
912797TQ0	US912797TQ02	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	105,000,000			0.60%	UNITED STATES	172	30-Jul-26
912797TS6	US912797TS67	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	94,000,000			0.54%	UNITED STATES	100	19-May-26
912797TU1	US912797TU14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	129,000,000			0.74%	UNITED STATES	114	2-Jun-26
TREASURY NOTE Total																			
91282R3A7	US91282R3A70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	48,000,000	1.50000	Fixed	0.28%	UNITED STATES	188	15-Aug-26
91282R80	US91282R809	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	10,000,000	1.87500	Fixed	0.06%	UNITED STATES	142	30-Jun-26
91282R946	US91282R9469	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	23,000,000	1.62500	Fixed	0.13%	UNITED STATES	7	15-Feb-26
91282R936	US91282R9366	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	43,000,000	1.62500	Fixed	0.35%	UNITED STATES	96	15-May-26
91282R988	US91282R9898	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	80,000,000	2.25000	Fixed	0.46%	UNITED STATES	372	15-Feb-27
91282R2781	US91282R2781	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	93,000,000	1.50000	Fixed	0.53%	UNITED STATES	357	31-Jan-27
91282CB77	US91282CB771	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	0.75000	Fixed	0.17%	UNITED STATES	51	31-Mar-26
91282CP49	US91282CP41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	36,000,000	0.62500	Fixed	0.21%	UNITED STATES	173	31-Jun-26
91282CG3	US91282CG33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	32,000,000	1.12500	Fixed	0.18%	UNITED STATES	265	31-Oct-26
91282CQ1	US91282CQ15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	94,000,000	1.25000	Fixed	0.57%	UNITED STATES	326	31-Dec-26
91282CG6	US91282CG69	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	17,000,000	4.62500	Fixed	0.10%	UNITED STATES	35	15-Mar-26
91282CG7	US91282CG72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	46,000,000	3.75000	Fixed	0.27%	UNITED STATES	66	15-Apr-26
91282DH79	US91282DH79	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	36,000,000	4.12500	Fixed	0.21%	UNITED STATES	127	15-Jun-26
91282HM6	US91282HM64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	60,000,000	4.50000	Fixed	0.35%	UNITED STATES	157	15-Mar-26
91282HY0	US91282HY03	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	40,800,000	4.62500	Fixed	0.24%	UNITED STATES	219	15-Sep-26
91282JC56	US91282JC564	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	50,000,000	4.62500	Fixed	0.29%	UNITED STATES	249	15-Oct-26
91282JC88	US91282JC80	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	60,000,000	4.62500	Fixed	0.35%	UNITED STATES	280	15-Nov-26
91282CP77	US91282CP77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	89,000,000	4.75000	Fixed				

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)
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL		USD	895,000,000	3.62000	Fixed	5.20%	UNITED STATES	1	9-Feb-26			
		MUFG SECURITIES AMERICAS	NR	A-1	F1	TRI-PARTY REPO	FINANCIAL		USD	255,000,000	3.62000	Fixed	1.48%	JAPAN	1	9-Feb-26			
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL		USD	200,000,000	3.62000	Fixed	1.16%	JAPAN	1	9-Feb-26			
		TRI-PARTY REPO Total								8,980,000,000			52.14%						
		CASH				CASH			USD	84,797,033			0.49%				1		
						Cash							84,797,033		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.

Contact Details:

Telephone Number: +44 (0) 207 425 0440
 Email: Liquidity.Services@morganstanley.com
 Website: www.morganstanley.com/liquidity