

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 6-Feb-26
WAM (days) 45
WAL (days) 72
Net Assets 17,220,108,726.54

																			Final						
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)	Maturity Date (2)						
91282CM2	US91282CM28	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						
91282CL76	US91282CL761	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																			1,963,000,000			11.40%			
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						
912797Q98	US912797Q989	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						
912797R66	US912797R664	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						
912797R64	US912797R648	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						
912797R58	US912797R585	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						
912797SZ1	US912797SZ10	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-Jun-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						
912797TP2	US912797TP29	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 BILL Total																			4,870,250,000			28.01%			
9128282A7	US9128282A70	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						
9128287B0	US9128287B09	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						
912828P46	US912828P469	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						
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	96	15-May-26						
912828P98	US912828P988	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						
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	357	31-Jan-27						
91282CBT7	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	51	31-Mar-26						
91282CCP4	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	173	31-Jul-26						
91282CDG3	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	265	31-Oct-26						
91282CDQ1	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	326	31-Dec-26						
91282CGR6	US91282CGR60	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	17,000,000	0.62500	Fixed	0.10%	UNITED STATES	35	15-Mar-26						
91282CGV7	US91282CGV72	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						
91282CH47	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	127	15-Jun-26						
91282CH46	US91282CH464	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-Jul-26						
91282CHY0	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	219	15-Sep-26						
91282CKC6	US91282CKC64	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						
91282CKX8	US91282CKX80	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						
91282CJP7	US91282CJP77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	89,000,000	4.37500	Fixed	0.52%	UNITED STATES	310	15-Dec-26						
91282CTT9	US91282CTT99	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	99,000,000	4.00000	Fixed	0.58%	UNITED STATES	341	15-Jan-27						
91282CKB6	US91282CKB62	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	40,000,000	4.62500	Fixed	0.23%	UNITED STATES	20	28-Feb-26						
91282CKX6	US91282CKX61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	50,000,000	4.87500	Fixed	0.29%	UNITED STATES	81	30-Apr-26						
91282CKS9	US91282CKS97	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	36,000,000	4.87500	Fixed	0.21%	UNITED STATES	112	31-May-26						
91282CKV6	US91282CKV65	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	34,000,000	4.62500	Fixed	0.20%	UNITED STATES	142	30-Jun-26						
91282CLH2	US91282CLH24	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	34,000,000	3.75000	Fixed	0.20%	UNITED STATES	204	31-Aug-26						
91282CLP4	US91282CLP40	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)
		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	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:

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