

Morgan Stanley Liquidity Funds Top Ten 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

CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Issuer	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)
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL	DEPOSITORY TRUST & CLEARING CO		USD	2,000,000,000	3.6200%	Fixed	11.61%	UNITED STATES	1	9-Feb-26			
		EDGAR AGROLENTS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	EDGAR AGROLENTS		USD	1,300,000,000	3.6200%	Fixed	7.55%	PERU	1	9-Feb-26			
		ABN AMRO SECURITIES LLC	NR	A-1	NR	TRI-PARTY REPO	FINANCIAL	ABN AMRO SECURITIES LLC		USD	1,100,000,000	3.6300%	Fixed	6.9%	UNITED STATES	1	9-Feb-26			
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL	DEPOSITORY TRUST & CLEARING CO		USD	1,000,000,000	3.6200%	Fixed	5.81%	UNITED STATES	1	9-Feb-26			
		JPMORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	JPMORGAN SECURITIES LLC		USD	895,000,000	3.6200%	Fixed	5.20%	UNITED STATES	1	9-Feb-26			
		DEUTSCHE BANK SECURITIES	NR	A-1	F1	TRI-PARTY REPO	FINANCIAL	DEUTSCHE BANK SECURITIES		USD	870,000,000	3.6200%	Fixed	5.05%	GERMANY	1	9-Feb-26			
91282CMJ7	US91282CMJ70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT	GOVERNMENT OF THE UNITED STATES		USD	628,000,000	3.7310%	Variable	3.65%	UNITED STATES	1	31-Jan-27			
		DAIWA AMERICA CORP	NR	A-2	F2	TRI-PARTY REPO	FINANCIAL	DAIWA AMERICA CORP		USD	600,000,000	3.6200%	Fixed	3.48%	JAPAN	1	9-Feb-26			
91282CLT6	US91282CLT61	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT	GOVERNMENT OF THE UNITED STATES		USD	519,000,000	3.8380%	Variable	3.01%	UNITED STATES	1	31-Oct-26			
91282CL7	US91282CL70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT	GOVERNMENT OF THE UNITED STATES		USD	467,000,000	3.8150%	Variable	2.71%	UNITED STATES	1	31-Jul-26			

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 adds up to the first reset date if/where applicable (WAM uses).

Note 2: Final Maturity Date represents the final/legal maturity (WAL uses).

Note 3: Daily Holdings reports are available upon request from your Relationship Manager.

Contact Details:

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