

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 7-Jun-24
WAM (days) 41
WAL (days) 54
Net Assets 14,261,307,423.05

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)
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	JP MORGAN SECURITIES LLC					USD	1,430,000,000	5.32000	Fixed	10.01%	UNITED STATES	1	10-Jun-24
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	ROYAL BANK OF CANADA					USD	1,250,000,000	5.32000	Fixed	8.75%	CANADA	1	10-Jun-24
912797KH9	US912797KH93	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	1,183,000,000			8.26%	UNITED STATES	23	2-Jul-24
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	SUMITOMO MITSUI BANKING CORPORATION					USD	1,005,000,000	5.31000	Fixed	7.04%	JAPAN	1	10-Jun-24
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	ABN AMRO BANK					USD	900,000,000	5.32000	Fixed	6.30%	NETHERLANDS	1	10-Jun-24
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	BANK OF AMERICA NA					USD	800,000,000	5.31000	Fixed	5.60%	UNITED STATES	1	10-Jun-24
912796Y52	US912796Y528	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	678,000,000			4.73%	UNITED STATES	26	5-Jul-24
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	SOCIETE GENERALE					USD	622,000,000	5.31000	Fixed	4.36%	FRANCE	1	10-Jun-24
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	DEUTSCHE BANK AG					USD	550,000,000	5.32000	Fixed	3.85%	GERMANY	1	10-Jun-24
		MITSUBISHI UFJ FINANCIAL GROUP	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	MITSUBISHI UFJ FINANCIAL GROUP					USD	500,000,000	5.32000	Fixed	3.50%	JAPAN	1	10-Jun-24

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 "T" 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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