

INVESTMENT MANAGEMENT

Morgan Stanley

Morgan Stanley Liquidity Funds Top Ten Portfolio Holdings

www.morganstanley.com/liquidity

Fund NameMorgan Stanley Liquidity Funds-US Dollar Treasury Liquidity
Fund TypeShort-Term Public Debt CNAV MMF
Reporting CurrencyUSD
Statement Date6-Feb-26
WAM (days)45
WAL (days)72
Net Assets17,220,168,728.54

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	3.62000	Fixed	11.61%	UNITED STATES	1	9-Feb-26
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	CREDIT AGRICOLE CIB					USD	1,300,000,000	3.62000	Fixed	7.55%	FRANCE	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	3.63000	Fixed	6.39%	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	3.62000	Fixed	5.81%	UNITED STATES	1	9-Feb-26
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	JP MORGAN SECURITIES LLC					USD	895,000,000	3.62000	Fixed	5.20%	UNITED STATES	1	9-Feb-26
		DEUTSCHE BANK SECURITIES	NR	A-1	F1	TRI-PARTY REPO	FINANCIAL	DEUTSCHE BANK SECURITIES					USD	670,000,000	3.62000	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	3.73106	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	3.62000	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	3.83806	Variable	3.01%	UNITED STATES	1	31-Oct-26
91282CLA7	US91282CLA70	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	467,000,000	3.81506	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 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