

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 29-Sep-23
WAM (days) 20
WAL (days) 49
Net Assets 14,798,326,049.38

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)			
91282CDE8	US91282CDE84	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	508,058,100	5.42238	Variable	3.42%	UNITED STATES	1	31-Oct-23			
91282CEL1	US91282CEL19	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	878,333,300	5.31238	Variable	5.92%	UNITED STATES	1	30-Apr-24			
91282CFD8	US91282CFD83	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	759,000,000	5.42438	Variable	5.11%	UNITED STATES	1	31-Jul-24			
GOVERNMENT BOND Total													2,145,391,400			14.45%						
912796Z28	US912796Z285	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	122,738,600			0.81%	UNITED STATES	144	22-Feb-24			
912796Z28	US912796Z285	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	200,000,000			1.33%	UNITED STATES	88	28-Dec-23			
912797FB8	US912797FB88	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	68,362,700			0.46%	UNITED STATES	18	19-Oct-23			
912797FJ1	US912797FJ15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	61,000,000			0.41%	UNITED STATES	39	9-Nov-23			
912797FV4	US912797FV43	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	200,000,000			1.33%	UNITED STATES	81	21-Dec-23			
912797GL5	US912797GL51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	95,000,000			0.61%	UNITED STATES	340	5-Sep-24			
912797GM3	US912797GM35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,744,200			0.67%	UNITED STATES	130	8-Feb-24			
912797GP6	US912797GP65	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	50,755,000			0.33%	UNITED STATES	151	29-Feb-24			
912797GQ4	US912797GQ49	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	126,000,000			0.83%	UNITED STATES	158	7-Mar-24			
912797GY7	US912797GY72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	421,000,000			2.76%	UNITED STATES	179	28-Mar-24			
912797HX8	US912797HX80	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	357,000,000			2.37%	UNITED STATES	93	2-Jan-24			
912797JA6	US912797JA69	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	124,000,000			0.82%	UNITED STATES	114	23-Jan-24			
912797LL9	US912797LL96	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	314,000,000			2.07%	UNITED STATES	172	21-Mar-24			
TREASURY BILL Total													2,240,600,500			14.80%						
91282CCT6	US91282CCT62	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	41,000,000	0.37500	Fixed	0.26%	UNITED STATES	319	15-Aug-24			
TREASURY NOTE Total													41,000,000			0.26%						
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	650,000,000	5.30000	Fixed	4.38%	NETHERLANDS	1	2-Oct-23			
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,100,000,000	5.29000	Fixed	7.41%	UNITED STATES	1	2-Oct-23			
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	360,000,000	5.28000	Fixed	2.43%	CANADA	1	2-Oct-23			
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	800,000,000	5.29000	Fixed	5.39%	FRANCE	1	2-Oct-23			
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	260,000,000	5.29000	Fixed	1.75%	FRANCE	1	2-Oct-23			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	5.30000	Fixed	4.04%	CANADA	1	2-Oct-23			
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	300,000,000	5.28000	Fixed	2.03%	FRANCE	1	2-Oct-23			
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.28000	Fixed	0.67%	FRANCE	1	2-Oct-23			
		DAIWA AMERICA CORP	NR	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	450,000,000	5.30000	Fixed	3.03%	JAPAN	1	2-Oct-23			
		DEUTSCHE BANK AG	P-2	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	550,000,000	5.30000	Fixed	3.71%	GERMANY	1	2-Oct-23			
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,130,000,000	5.30000	Fixed	7.61%	UNITED STATES	1	2-Oct-23			
		MITSUBISHI UFJ FINANCIAL GROUP	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.28000	Fixed	3.37%	JAPAN	1	2-Oct-23			
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,250,000,000	5.28000	Fixed	8.42%	CANADA	1	2-Oct-23			
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	622,000,000	5.28000	Fixed	4.19%	FRANCE	1	2-Oct-23			
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	1,500,000,000	5.30000	Fixed	10.11%	JAPAN	1	2-Oct-23			
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	5.28000	Fixed	1.35%	CANADA	1	2-Oct-23			
TRI-PARTY REPO Total													10,372,000,000			69.89%						
		CASH				CASH	CASH					USD	89,388,360			0.60%		1				
Cash													89,388,360			0.60%						

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.

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