

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 1-Sep-23
WAM (days) 10
WAL (days) 45
Net Assets 14,854,434,564.26

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	5.44807	Variable	3.42%	UNITED STATES	1	31-Oct-23		
91282CDU2	US91282CDU27	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	166,718,300	5.39807	Variable	1.12%	UNITED STATES	1	31-Jan-24		
91282CELL	US91282CELL19	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	878,333,300	5.33807	Variable	5.91%	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	5.45007	Variable	5.11%	UNITED STATES	1	31-Jul-24		
GOVERNMENT BOND Total													2,312,109,700			15.56%					
912796YJ2	US912796YJ21	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	534,007,900			3.56%	UNITED STATES	31	5-Oct-23		
912796Z28	US912796Z285	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	128,197,400			0.84%	UNITED STATES	171	22-Feb-24		
912797FA0	US912797FA06	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	51,225,500			0.34%	UNITED STATES	38	12-Oct-23		
912797FB8	US912797FB88	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	109,431,100			0.73%	UNITED STATES	45	19-Oct-23		
912797GD3	US912797GD36	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	54,043,500			0.36%	UNITED STATES	136	18-Jan-24		
912797GM3	US912797GM35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	166,062,900			1.09%	UNITED STATES	157	8-Feb-24		
912797GN1	US912797GN18	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	32,782,800			0.22%	UNITED STATES	164	15-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	178	29-Feb-24		
912797HV2	US912797HV25	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	20,663,400			0.14%	UNITED STATES	106	19-Dec-23		
TREASURY BILL Total													1,147,169,500			7.63%					
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	650,000,000	5.30000	Fixed	4.38%	NETHERLANDS	1	5-Sep-23		
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	800,000,000	5.28000	Fixed	5.39%	UNITED STATES	1	5-Sep-23		
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,200,000,000	5.28000	Fixed	8.08%	CANADA	1	5-Sep-23		
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	5.27000	Fixed	4.04%	FRANCE	1	5-Sep-23		
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	240,000,000	5.27000	Fixed	1.62%	FRANCE	1	5-Sep-23		
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.28000	Fixed	3.37%	CANADA	1	5-Sep-23		
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	515,000,000	5.27000	Fixed	3.47%	FRANCE	1	5-Sep-23		
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	5.27000	Fixed	0.67%	FRANCE	1	5-Sep-23		
		DAIWA AMERICA CORP	NR	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	450,000,000	5.28000	Fixed	3.02%	JAPAN	1	5-Sep-23		
		DEUTSCHE BANK AG	P-2	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	550,000,000	5.30000	Fixed	3.70%	GERMANY	1	5-Sep-23		
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,250,000,000	5.28000	Fixed	8.42%	UNITED STATES	1	5-Sep-23		
		MITSUBISHI UFJ FINANCIAL GROUP	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	5.27000	Fixed	3.37%	JAPAN	1	5-Sep-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	5-Sep-23		
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	400,000,000	5.27000	Fixed	2.69%	CANADA	1	5-Sep-23		
		SOCIETE GENERALE	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	622,000,000	5.27000	Fixed	4.19%	FRANCE	1	5-Sep-23		
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	1,500,000,000	5.30000	Fixed	10.10%	JAPAN	1	5-Sep-23		
		TORONTO DOMINION BANK	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	5.28000	Fixed	1.35%	CANADA	1	5-Sep-23		
TRI-PARTY REPO Total													11,327,000,000			76.28%					
		CASH				CASH	CASH					USD	79,389,582			0.53%		1			
Cash													79,389,582			0.53%					

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.

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