

Morgan Stanley Liquidity Funds Portfolio Holdings

Fund Name Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity
 Fund Type Short-Term Public Debt CNAV MMF
 Reporting Currency USD
 Statement Date 31-Dec-24
 WAM (days) 51
 WAL (days) 61
 Net Assets 19,113,663,826.00

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)
91282CGF2	US91282CGF23	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	217,000,000	4.47572	Variable	1.13%	UNITED STATES	1	31-Jan-25
91282CG11	US91282CG12	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	263,000,000	4.44472	Variable	1.37%	UNITED STATES	1	30-Apr-25
91282CH53	US91282CH535	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	85,000,000	4.40072	Variable	0.44%	UNITED STATES	1	31-Jul-25
91282CD4	US91282CD48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	481,000,000	4.44572	Variable	2.51%	UNITED STATES	1	31-Oct-25
GOVERNMENT BOND Total													1,046,000,000			5.45%			
912797J89	US912797J894	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	421,000,000			2.19%	UNITED STATES	22	23-Jan-25
912797K44	US912797K441	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	446,000,000			2.31%	UNITED STATES	50	20-Feb-25
912797K05	US912797K059	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	64,000,000			0.33%	UNITED STATES	78	20-Apr-25
912797K55	US912797K558	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	496,000,000			2.56%	UNITED STATES	106	17-Apr-25
912797L81	US912797L815	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	292,000,000			1.50%	UNITED STATES	134	15-May-25
912797LNS	US912797LNS2	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	179,000,000			0.91%	UNITED STATES	162	12-Jun-25
912797LR6	US912797LR66	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	552,000,000			2.88%	UNITED STATES	1	2-Jan-25
912797LW5	US912797LW51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	10,000,000			0.05%	UNITED STATES	190	10-Jul-25
912797L33	US912797L325	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	204,000,000			1.06%	UNITED STATES	8	9-Jan-25
912797L11	US912797L118	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	329,000,000			1.71%	UNITED STATES	15	16-Jan-25
912797L28	US912797L282	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	120,000,000			0.62%	UNITED STATES	29	30-Jan-25
912797MH7	US912797MH75	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	33,000,000			0.17%	UNITED STATES	246	4-Sep-25
912797M13	US912797M132	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	200,000,000			1.04%	UNITED STATES	36	6-Feb-25
912797ML8	US912797ML87	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	748,000,000			3.87%	UNITED STATES	57	27-Feb-25
912797MH6	US912797MH60	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.52%	UNITED STATES	64	6-Mar-25
912797M53	US912797M531	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	61,000,000			0.91%	UNITED STATES	274	2-Oct-25
912797MT1	US912797MT14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	351,000,000			1.82%	UNITED STATES	71	13-Mar-25
912797M48	US912797M486	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.52%	UNITED STATES	85	27-Mar-25
912797M16	US912797M169	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	123,000,000			0.63%	UNITED STATES	92	3-Apr-25
912797M44	US912797M443	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	298,000,000			1.55%	UNITED STATES	6	7-Jan-25
912797M22	US912797M226	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	662,000,000			3.45%	UNITED STATES	13	14-Jan-25
912797M10	US912797M109	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	175,000,000			0.91%	UNITED STATES	20	21-Jan-25
912797M27	US912797M273	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	139,000,000			0.72%	UNITED STATES	27	28-Jan-25
912797NA1	US912797NA14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	57,000,000			0.29%	UNITED STATES	302	30-Oct-25
912797N89	US912797N896	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	115,000,000			0.59%	UNITED STATES	99	10-Apr-25
912797N13	US912797N132	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	81,000,000			0.42%	UNITED STATES	113	24-Apr-25
912797N05	US912797N052	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	380,000,000			1.95%	UNITED STATES	120	1-May-25
912797NE3	US912797NE36	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	155,000,000			0.80%	UNITED STATES	127	8-May-25
912797NF0	US912797NF01	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	166,000,000			0.86%	UNITED STATES	34	4-Feb-25
912797N68	US912797N683	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	241,000,000			1.25%	UNITED STATES	41	11-Feb-25
912797N02	US912797N023	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.52%	UNITED STATES	55	25-Feb-25
912797N17	US912797N178	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	35,000,000			0.18%	UNITED STATES	331	28-Nov-25
912797NM5	US912797NM51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	111,000,000			0.57%	UNITED STATES	141	22-May-25
912797N13	US912797N135	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	349,000,000			1.79%	UNITED STATES	148	29-May-25
912797N98	US912797N982	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	67,000,000			0.34%	UNITED STATES	159	5-Jun-25
912797N84	US912797N849	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	190,000,000			0.98%	UNITED STATES	76	18-Mar-25
912797N52	US912797N522	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	73,000,000			0.38%	UNITED STATES	83	25-Mar-25
912797N10	US912797N105	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	22,000,000			0.11%	UNITED STATES	90	1-Apr-25
912797N17	US912797N177	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	268,000,000			1.34%	UNITED STATES	359	26-Dec-25
912797N13	US912797N134	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	300,000,000			1.53%	UNITED STATES	176	26-Jun-25
912797N19	US912797N199	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	132,000,000			0.68%	UNITED STATES	97	8-Apr-25
912797PA9	US912797PA95	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	72,000,000			0.37%	UNITED STATES	111	22-Apr-25
TREASURY BILL Total													9,017,000,000			46.58%			
912828T3	US912828T325	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	28,000,000	2.62500	Fixed	0.14%	UNITED STATES	364	31-Dec-25
912828M6	US912828M655	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	29,000,000	2.25000	Fixed	0.15%	UNITED STATES	318	15-Nov-25
912828ZP0	US912828ZP00	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	39,825,000	0.50000	Fixed	0.21%	UNITED STATES	89	31-Mar-25
912828W3	US912828W333	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	18,000,000	0.25000	Fixed	0.09%	UNITED STATES	180	30-Jun-25
912828AB7	US912828AB72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	13,000,000	0.25000	Fixed	0.07%	UNITED STATES	211	31-Jul-25
912828C4	US912828C47	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	35,000,000	0.37500	Fixed	0.18%	UNITED STATES	364	31-Dec-25
912828D9	US912828D92	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	76,000,000	1.75000	Fixed	0.39%	UNITED STATES	73	15-Mar-25
912828E0	US912828E07	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	32,000,000	2.62500	Fixed	0.17%	UNITED STATES	104	15-Apr-25
912828E0	US912828E006	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	2.75000	Fixed	0.16%	UNITED STATES	134	15-May-25
912828E11	US912828E118	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	24,000,000	3.87500	Fixed	0.06%	UNITED STATES	165	15-Jun-25
912828F6	US912828F666	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	13,000,000	3.12500	Fixed	0.07%	UNITED STATES	226	15-Aug-25
912828F6	US912828F664	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	19,000,000	4.50000	Fixed	0.10%	UNITED STATES	318	15-Nov-25
91282CGA3	US91282CGA36	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	4.00000	Fixed	0.16%	UNITED STATES	348	15-Dec-25
91282CGE5	US91282CGE57	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	123,000,000	3.87500	Fixed	0.64%	UNITED STATES	379	15-Jan-26
91282CG3	US91282CG339	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	3.87500	Fixed	0.16%	UNITED STATES	119	30-Apr-25
91282CH6	US91282CH685	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	6,000,000	4.25000	Fixed	0.03%	UNITED STATES		

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)
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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:

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