Morgan Stanley Liquidity Funds Portfolio Holdings

Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity Short-Term Public Debt CNAV MMF USD 3-Jan-25 53 63 19,800,623,665.91

Fund Name
Fund Type
Reporting Currency
Statement Date
WAM (days)
WAL (days)
Net Assets

Net Assets	19,600,623,665.91																		-
																			Final
									Sponsor	Sponsor	Sponsor			Coupon				Days to	Maturity
CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor	Moody's	S&P	Fitch	Currency	Par Value		Coupon Type	%	Country	Maturity (1)	Date (2)
91282CGF2	US91282CGF23	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	217,000,000	4.47572	Variable	1.11%	UNITED STATES	1	31-Jan-25
91282CGY1 91282CHS3	US91282CGY12 US91282CHS35	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+	F1+ F1+	GOVERNMENT BOND GOVERNMENT BOND	GOVERNMENT					USD	263,000,000 85,000,000	4.44472 4.40072	Variable Variable	1.34%	UNITED STATES UNITED STATES	1	30-Apr-25
91282CH53 91282CJD4	US91282CHS35 US91282CJD48	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+	GOVERNMENT BOND GOVERNMENT BOND	GOVERNMENT					USD	481.000.000	4.40072	Variable Variable	0.43% 2.45%	UNITED STATES UNITED STATES	1	31-Jul-25 31-Oct-25
912020304	0391202C3D40	GOVERNMENT OF THE UNITED STATES	F-1	M-1+	117	GOVERNMENT BOND Total	GOVERNMENT					030	1,046,000,000	7.773/2	variable	5.33%	ONLIED STATES		31-00-23
912797189	US9127971R94	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	421.000.000			2.14%	UNITED STATES	18	23-1an-25
912797KA4	US912797KA41	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	446,000,000			2.26%	UNITED STATES	46	20-Feb-25
912797KJ5	US912797KJ59	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	64,000,000			0.32%	UNITED STATES	74	20-Mar-25
912797KS5	US912797KS58	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	496,000,000			2.50%	UNITED STATES	102	17-Apr-25
912797LB1	US912797LB15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	292,000,000			1.47%	UNITED STATES	130	15-May-25
912797LN5	US912797LN52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	179,000,000			0.89%	UNITED STATES	158	12-Jun-25
912797LW5	US912797LW51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	10,000,000			0.05%	UNITED STATES	186	10-Jul-25
912797LX3	US912797LX35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	204,000,000			1.04%	UNITED STATES	4	9-Jan-25
912797LY1	US912797LY18	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	329,000,000			1.68%	UNITED STATES	11	16-Jan-25
912797LZ8	US912797LZ82	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	120,000,000			0.61%	UNITED STATES	25	30-Jan-25
912797MH7 912797M13	US912797MH75 US912797M332	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+ F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	33,000,000			0.16%	UNITED STATES UNITED STATES	242 32	4-Sep-25 6-Feb-25
912797MJ3 912797MK0	US912797MJ32 US912797MK05	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+ F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	150,000,000			0.76%	UNITED STATES UNITED STATES	32 39	13-Feb-25
912797MKU 912797ML8	US912797MKUS US912797ML87	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	748.000,000			3.79%	UNITED STATES UNITED STATES	53	27-Feb-25
912797MM6	US912797MM60	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.51%	UNITED STATES	60	6-Mar-25
912797MS3	US912797MS31	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	61,000,000			0.30%	UNITED STATES	270	2-Oct-25
912797MT1	US912797MT14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	351,000,000			1.78%	UNITED STATES	67	13-Mar-25
912797MU8	US912797MU86	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100.000,000			0.51%	UNITED STATES	81	27-Mar-25
912797MV6	US912797MV69	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	397,000,000			2.00%	UNITED STATES	88	3-Apr-25
912797MW4	US912797MW43	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	298,000,000			1.52%	UNITED STATES	2	7-Jan-25
912797MX2	US912797MX26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	662,000,000			3.37%	UNITED STATES	9	14-Jan-25
912797MY0	US912797MY09	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	175,000,000			0.89%	UNITED STATES	16	21-Jan-25
912797MZ7	US912797MZ73	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	139,000,000			0.71%	UNITED STATES	23	28-Jan-25
912797NA1	US912797NA14	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	57,000,000			0.28%	UNITED STATES	298	30-Oct-25
912797NB9 912797NC7	US912797NB96	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL TREASURY BILL	GOVERNMENT GOVERNMENT					USD	115,000,000			0.58%	UNITED STATES UNITED STATES	95	10-Apr-25
912/9/NC/ 912797ND5	US912797NC79 US912797ND52	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+ F1+	TREASURY BILL	GOVERNMENT					USD	81,000,000 380,000,000			0.41% 1.91%	UNITED STATES	109	24-Apr-25
912797ND5 912797NE3	US912797NE36	GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	155,000,000			0.78%	UNITED STATES UNITED STATES	116 123	1-May-25 8-May-25
912797NE3 912797NF0	US912797NE36	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	166.000,000			0.84%	UNITED STATES	30	4-Feb-25
912797NG8	US912797NG83	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	241.000.000			1.22%	UNITED STATES	37	11-Feb-25
912797NJ2	US912797NJ23	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.51%	UNITED STATES	51	25-Feb-25
912797NL7	US912797NL78	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	35,000,000			0.17%	UNITED STATES	327	28-Nov-25
912797NM5	US912797NM51	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	111,000,000			0.56%	UNITED STATES	137	22-May-25
912797NN3	US912797NN35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	349,000,000			1.75%	UNITED STATES	144	29-May-25
912797NP8	US912797NP82	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	67,000,000			0.34%	UNITED STATES	151	5-Jun-25
912797NR4	US912797NR49	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	190,000,000			0.96%	UNITED STATES	72	18-Mar-25
912797NS2	US912797NS22	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	73,000,000			0.37%	UNITED STATES	79	25-Mar-25
912797NT0	US912797NT05	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	22,000,000			0.11%	UNITED STATES	86	1-Apr-25
912797NU7	US912797NU77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	268,000,000			1.31%	UNITED STATES	355	26-Dec-25
912797NW3 912797NX1	US912797NW34 US912797NX17	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+ F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	300,000,000 400,000,000			1.50%	UNITED STATES	172	26-Jun-25 3-Jul-25
912797NX1 912797NY9	US912797NY99	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+ A-1+	F1+	TREASURY BILL TREASURY BILL	GOVERNMENT					USD	132,000,000			0.67%	UNITED STATES	179 93	3-Jul-25 8-Apr-25
912797PA9	US912797N199 US912797PA95	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	72.000,000			0.36%	UNITED STATES	107	22-Apr-25
31237773	0331273777033	GOVERNMENT OF THE OWNERS STATES				TREASURY BILL Total	COVERNIEW					055	9,289,000,000			46.91%	ONLIED STATES	107	EL ripi ES
9128285T3	US9128285T35	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	28.000.000	2.62500	Fixed	0.14%	UNITED STATES	360	31-Dec-25
912828M56	US912828M565	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	29,000,000	2.25000	Fixed	0.15%	UNITED STATES	314	15-Nov-25
912828ZF0	US912828ZF00	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	39,825,000	0.50000	Fixed	0.20%	UNITED STATES	85	31-Mar-25
912828ZW3	US912828ZW33	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	18,000,000	0.25000	Fixed	0.09%	UNITED STATES	176	30-Jun-25
91282CAB7	US91282CAB72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	13,000,000	0.25000	Fixed	0.06%	UNITED STATES	207	31-Jul-25
91282CBC4	US91282CBC47	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	35,000,000	0.37500	Fixed	0.17%	UNITED STATES	360	31-Dec-25
91282CBH3	US91282CBH34	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	34,000,000	0.37500	Fixed	0.17%	UNITED STATES	391	31-Jan-26
91282CED9	US91282CED92	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	76,000,000	1.75000	Fixed	0.39%	UNITED STATES	69	15-Mar-25
91282CEH0	US91282CEH07	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	32,000,000	2.62500	Fixed	0.16%	UNITED STATES	100	15-Apr-25
91282CEQ0 91282CEU1	US91282CEQ06 US91282CEU18	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1 P-1	A-1+	F1+	TREASURY NOTE TREASURY NOTE	GOVERNMENT GOVERNMENT					USD	30,000,000 12,000.000	2.75000 2.87500	Fixed Fixed	0.15%	UNITED STATES UNITED STATES	130 161	15-May-25 15-Jun-25
91282CEU1 91282CFE6	US91282CEU18 US91282CFE66	GOVERNMENT OF THE UNITED STATES GOVERNMENT OF THE UNITED STATES	P-1	A-1+ A-1+	F1+ F1+	TREASURY NOTE	GOVERNMENT					USD	12,000,000	3.12500	Fixed	0.05%	UNITED STATES UNITED STATES	222	15-Jun-25 15-Aug-25
91282CFW6	US91282CFW64	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	19,000,000	4.50000	Fixed	0.10%	UNITED STATES	314	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	0.15%	UNITED STATES	344	15-Nov-25
91282CGE5	US91282CGE57	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	123,000,000	3.87500	Fixed	0.63%	UNITED STATES	375	15-lan-26
91282CGX3	US91282CGX39	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	30,000,000	3.87500	Fixed	0.15%	UNITED STATES	115	30-Apr-25
91282CHD6	US91282CHD65	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	6.000,000	4.25000	Fixed	0.03%	UNITED STATES	146	31-May-25
91282CJB8	US91282CJB81	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	35,000,000	5.00000	Fixed	0.18%	UNITED STATES	268	30-Sep-25
91282CJE2	US91282CJE21	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	31,000,000	5.00000	Fixed	0.16%	UNITED STATES	299	31-Oct-25
91282CJL6	US91282CJL63	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	44,000,000	4.87500	Fixed	0.23%	UNITED STATES	329	30-Nov-25
91282CJS1	US91282CJS17	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	63,000,000	4.25000	Fixed	0.32%	UNITED STATES	360	31-Dec-25
						TREASURY NOTE Total							740,825,000			3.76%			
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	900,000,000	4.29000	Fixed	4.59%	NETHERLANDS	1	6-Jan-25
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	150,000,000	4.29000	Fixed	0.77%	CANADA	1	6-Jan-25
		BNP PARIBAS BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	900,000,000	4.29000	Fixed	4.59%	FRANCE	1	6-Jan-25
		BNP PARIBAS CREDIT AGRICOLE CIB	P-1 P-1	A-1 A-1	F1+ F1	TRI-PARTY REPO	FINANCIAL FINANCIAL					USD	200,000,000 140.000.000	4.29000 4.29000	Fixed Fixed	1.02% 0.71%	FRANCE FRANCE	1	6-Jan-25 6-Jan-25
		CREDIT AGRICOLE CIB CREDIT AGRICOLE CIB	P-1 P-1	A-1 A-1	F1 F1	TRI-PARTY REPO TRI-PARTY REPO	FINANCIAL FINANCIAL					USD	140,000,000 30.000.000	4.29000	Fixed	0.71%	FRANCE FRANCE	1	6-Jan-25 6-Jan-25
		DAIWA AMERICA CORP	NR NR	A-1 A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	450.000.000	4.29000	Fixed	2.30%	1APAN	1	6-Jan-25 6-Jan-25
		DEPOSITORY TRUST & CLEARING CO	P-1	A-1+	NR	TRI-PARTY REPO	FINANCIAL					USD	2.000.000,000	4.30000	Fixed	10.20%	LINITED STATES	1	6-Jan-25
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	1,260,000,000	4.29000	Fixed	6.43%	GERMANY	î	6-Jan-25
		MUFG SECURITIES AMERICAS	NR	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	400,000,000	4.29000	Fixed	2.04%	JAPAN	1	6-Jan-25
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,200,000,000	4.29000	Fixed	6.12%	CANADA	1	6-Jan-25
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	860,000,000	4.29000	Fixed	4.39%	JAPAN	1	6-Jan-25
						TRI-PARTY REPO Total							8,490,000,000			43.31%			
		CASH				CASH	CASH					USD	135,423,625			0.69%		1	
						Cash							135,423,625			0.69%			

Coupon Rate Coupon Type % Sponsor Sponsor Sponsor Moody's S&P Fitch Currency Security Description Moody's S&P Fitch Security Type Industry Classification Par Value

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.

Rations followed by an "" are implied. Ratings are implied when no short-term rating is assigned by the rating agency.

Note: WMM and VML (days) are based as of the trading leads whereas Days to Maturity and Final Maturity Date are based as of the settlement date.

Note 2: Final Maturity Date represents the final/geal maturity (VML use).

Note 3: Dally Holdings reports are available upon request from your Relationship Manager.

Contact Details:

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