

Morgan Stanley Liquidity Funds Top Ten 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 3-Jan-25
WAM (days) 53
WAL (days) 63
Net Assets 19,600,623,665.91

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	4.30000	Fixed	10.20%	UNITED STATES	1	6-Jan-25
		DEUTSCHE BANK AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	DEUTSCHE BANK AG					USD	1,200,000,000	4.29000	Fixed	6.43%	GERMANY	1	6-Jan-25
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL	ROYAL BANK OF CANADA					USD	1,200,000,000	4.29000	Fixed	6.12%	CANADA	1	6-Jan-25
		ABN AMRO BANK	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	ABN AMRO BANK					USD	900,000,000	4.29000	Fixed	4.59%	NETHERLANDS	1	6-Jan-25
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL	BNP PARIBAS					USD	900,000,000	4.29000	Fixed	4.59%	FRANCE	1	6-Jan-25
		SUMITOMO MITSUBI BANKING CORPORATION	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL	SUMITOMO MITSUBI BANKING CORPORATION					USD	850,000,000	4.29000	Fixed	4.39%	JAPAN	1	6-Jan-25
912797ML8	US912797ML87	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	748,000,000			3.79%	UNITED STATES	53	27-Feb-25
912797MX2	US912797MX26	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	662,000,000			3.37%	UNITED STATES	9	14-Jan-25
912797KS5	US912797KS58	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	496,000,000			2.50%	UNITED STATES	102	17-Apr-25
91282CJD4	US91282CJD48	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT	GOVERNMENT OF THE UNITED STATES					USD	481,000,000	4.44572	Variable	2.45%	UNITED STATES	1	31-Oct-25

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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