

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 31-Aug-21
WAM (days) 46
WAL (days) 48
Net Assets 16,508,960,434.12

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)			
912828Z45	US912828Z450	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	285,000,000	0.19900	Variable	1.73%	UNITED STATES	1	31-Jan-22			
GOVERNMENT BOND Total													285,000,000			1.73%						
9127965G0	US9127965G05	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	130,000,000			0.79%	UNITED STATES	93	2-Dec-21			
912796A90	US912796A908	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	650,000,000			3.94%	UNITED STATES	121	30-Dec-21			
912796D30	US912796D308	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	280,000,000			1.70%	UNITED STATES	177	24-Feb-22			
912796D63	US912796D639	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	659,000,000			3.99%	UNITED STATES	2	2-Sep-21			
912796F46	US912796F469	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	749,611,500			4.54%	UNITED STATES	16	16-Sep-21			
912796G45	US912796G459	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	100,000,000			0.61%	UNITED STATES	233	21-Apr-22			
912796J75	US912796J750	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	500,000,000			3.03%	UNITED STATES	114	23-Dec-21			
912796K65	US912796K659	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	600,000,000			3.63%	UNITED STATES	128	6-Jan-22			
912796K81	US912796K816	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	500,000,000			3.03%	UNITED STATES	142	20-Jan-22			
912796L72	US912796L723	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	450,000,000			2.73%	UNITED STATES	163	10-Feb-22			
912796P52	US912796P526	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	650,000,000			3.94%	UNITED STATES	98	7-Dec-21			
912796P60	US912796P609	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	150,000,000			0.91%	UNITED STATES	105	14-Dec-21			
912796P78	US912796P781	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	150,000,000			0.91%	UNITED STATES	112	21-Dec-21			
912796P86	US912796P864	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	389,230,000			2.36%	UNITED STATES	119	28-Dec-21			
TREASURY BILL Total													5,957,841,500			36.11%						
9128285V8	US9128285V80	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	50,000,000	2.50000	Fixed	0.31%	UNITED STATES	137	15-Jan-22			
9128286M7	US9128286M72	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	9,400,000	2.25000	Fixed	0.06%	UNITED STATES	227	15-Apr-22			
912828F21	US912828F213	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	170,000,000	2.12500	Fixed	1.03%	UNITED STATES	30	30-Sep-21			
912828G87	US912828G872	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	250,000,000	2.12500	Fixed	1.52%	UNITED STATES	122	31-Dec-21			
912828J43	US912828J439	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.75000	Fixed	0.15%	UNITED STATES	181	28-Feb-22			
912828T34	US912828T347	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	50,000,000	1.12500	Fixed	0.30%	UNITED STATES	30	30-Sep-21			
912828V72	US912828V723	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.87500	Fixed	0.15%	UNITED STATES	153	31-Jan-22			
912828W55	US912828W556	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	83,684,000	1.87500	Fixed	0.51%	UNITED STATES	181	28-Feb-22			
912828YJ3	US912828YJ31	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	175,000,000	1.50000	Fixed	1.06%	UNITED STATES	30	30-Sep-21			
912828Y27	US912828Y272	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	117,085,000	1.62500	Fixed	0.71%	UNITED STATES	122	31-Dec-21			
912828ZG8	US912828ZG82	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	0.37500	Fixed	0.15%	UNITED STATES	212	31-Mar-22			
TREASURY NOTE Total													980,169,000			5.95%						
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	750,000,000	0.05000	Fixed	4.54%	UNITED STATES	1	1-Sep-21			
		BANK OF AMERICA NA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	0.04500	Fixed	1.21%	UNITED STATES	1	1-Sep-21			
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,192,000,000	0.05500	Fixed	7.22%	CANADA	1	1-Sep-21			
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,850,000,000	0.05000	Fixed	11.21%	FRANCE	1	1-Sep-21			
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	405,000,000	0.05000	Fixed	2.45%	CANADA	1	1-Sep-21			
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	1,800,000,000	0.05000	Fixed	10.90%	FRANCE	1	1-Sep-21			
		CREDIT SUISSE AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	350,000,000	0.05000	Fixed	2.12%	SWITZERLAND	1	1-Sep-21			
		DEUTSCHE BANK AG	P-2	A-2	F2	TRI-PARTY REPO	FINANCIAL					USD	750,000,000	0.05000	Fixed	4.54%	GERMANY	1	1-Sep-21			
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,787,000,000	0.05000	Fixed	10.83%	UNITED STATES	1	1-Sep-21			
		MITSUBISHI UFJ FINANCIAL GROUP	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	100,000,000	0.05000	Fixed	0.61%	JAPAN	1	1-Sep-21			
TRI-PARTY REPO Total													9,184,000,000			55.63%						
		CASH				CASH	CASH					USD	95,782,647			0.58%		1				
Cash													95,782,647			0.58%						

Public Debt Constant Net Asset Value MMF (Public Debt CNAV) - a Money Market Fund qualifying and authorized 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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