

Morgan Stanley Liquidity Funds Portfolio Holdings

Fund Name Morgan Stanley Liquidity Funds-Euro Liquidity
 Reporting Currency EUR
 Statement Date 31-Jan-19
 WAM (days) 47
 WAL (days) 47
 Net Assets 5,195,299,561.53

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)								
FR0125398919		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.96%	FRANCE	7	7-Feb-19								
FR0125398935		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.97%	FRANCE	25	25-Feb-19								
XS1874081992		BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	40,000,000			0.78%	FRANCE	28	28-Feb-19								
XS188566427		BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	25,000,000			0.48%	FRANCE	53	25-Mar-19								
XS1891781582		BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	64	5-Apr-19								
XS1922012338		BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	131	11-Jun-19								
XS1917809573		BAYERISCHE MOTOREN WERKE AG	P-1	A-1	NR	COMMERCIAL PAPER	AUTOMOBILE					EUR	50,000,000			0.96%	GERMANY	88	29-Apr-19								
XS1921996465		BAYERISCHE MOTOREN WERKE AG	P-1	A-1	NR	COMMERCIAL PAPER	AUTOMOBILE					EUR	50,000,000			0.97%	GERMANY	70	11-Apr-19								
FR0124821085		BNP PARIBAS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	8	8-Feb-19								
FR0125134996		BNP PARIBAS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	13	13-Feb-19								
FR0125404642		BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	1	1-Feb-19								
FR0125415317		BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	75,000,000			1.44%	FRANCE	43	15-Mar-19								
FR0125418345		BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	75,000,000			1.44%	FRANCE	6	6-Feb-19								
DE000DK07JY3		DEKABANK DEUTSCHE GIROZENTRALE	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	GERMANY	67	8-Apr-19								
DE000DK0TKJ2		DEKABANK DEUTSCHE GIROZENTRALE	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	GERMANY	83	24-Apr-19								
DE000DK0LB7		DEKABANK DEUTSCHE GIROZENTRALE	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	25,000,000			0.48%	GERMANY	120	31-May-19								
XS1936128815		ERSTE ABWICKLUNGSANSTALT	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	GERMANY	40	12-Mar-19								
XS1946892681		ERSTE ABWICKLUNGSANSTALT	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.97%	GERMANY	57	29-Mar-19								
XS1945289061		EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.97%	EUROPE	5	5-Feb-19								
XS1946744908		EUROPEAN INVESTMENT BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	50,000,000			0.96%	EUROPE	7	7-Feb-19								
XS1897439697		ING BANK NV	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	25,000,000			0.48%	NETHERLANDS	22	22-Feb-19								
XS1920458194		LINDE AG	P-1	A-1	NR	COMMERCIAL PAPER	INDUSTRIAL					EUR	25,000,000			0.48%	GERMANY	35	7-Mar-19								
XS1923143645		LINDE AG	P-1	A-1	NR	COMMERCIAL PAPER	INDUSTRIAL					EUR	10,000,000			0.19%	GERMANY	13	13-Feb-19								
XS1922318768		LLOYDS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	14,500,000			0.28%	UNITED KINGDOM	40	12-Mar-19								
XS1924347427		MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	AUSTRALIA	46	18-Mar-19								
XS1931535691		MACQUARIE BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.97%	AUSTRALIA	60	1-Apr-19								
XS1766618877		NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	25,000,000			0.48%	FRANCE	1	1-Feb-19								
XS1884011807		NORDEA BANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	SWEDEN	48	20-Mar-19								
XS1890091199		NORDEA BANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	SWEDEN	57	29-Mar-19								
XS1876043115		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	57,500,000			1.11%	FINLAND	28	28-Feb-19								
XS1885518586		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	35,000,000			0.67%	FINLAND	53	25-Mar-19								
XS1910136032		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	31,000,000			0.60%	FINLAND	71	12-Apr-19								
XS1914219578		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	10,000,000			0.19%	FINLAND	43	15-Mar-19								
XS1923689282		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	FINLAND	71	12-Apr-19								
XS1927702562		OP CORPORATE BANK PLC	P-1	A-1+	NR	COMMERCIAL PAPER	FINANCIAL					EUR	52,500,000			1.01%	FINLAND	110	21-May-19								
XS1924193953		PACCAR FINANCIAL EUROPE BV	P-1	A-1	NR	COMMERCIAL PAPER	TRANSPORT					EUR	19,700,000			0.38%	UNITED STATES	43	15-Mar-19								
XS1935137940		PACCAR FINANCIAL EUROPE BV	P-1	A-1	NR	COMMERCIAL PAPER	TRANSPORT					EUR	15,000,000			0.29%	UNITED STATES	7	7-Feb-19								
XS1943432721		PACCAR FINANCIAL EUROPE BV	P-1	A-1	NR	COMMERCIAL PAPER	TRANSPORT					EUR	15,000,000			0.29%	UNITED STATES	25	25-Feb-19								
XS1916140202		PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	39,000,000			0.75%	UNITED STATES	20	20-Feb-19								
XS1917310341		PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	6,000,000			0.12%	UNITED STATES	28	28-Feb-19								
XS1932881623		PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	20,000,000			0.39%	UNITED STATES	67	8-Apr-19								
XS1934851384		PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	11,000,000			0.21%	UNITED STATES	70	11-Apr-19								
XS1943591369		PROCTER & GAMBLE COMPANY	P-1	A-1+	NR	COMMERCIAL PAPER	CONSUMER PRODUCTS					EUR	15,000,000			0.29%	UNITED STATES	91	2-May-19								
FR0125348443		SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	33,100,000			0.64%	FRANCE	46	18-Mar-19								
FR0125376550		SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	40,000,000			0.78%	FRANCE	71	12-Apr-19								
FR0125418758		SOCIETE DE FINANCEMENT LOCAL SA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	19,500,000			0.39%	FRANCE	95	6-May-19								
BE6310514821		SUMITOMO MITSUBI BANKING CORPORATION	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.97%	JAPAN	57	29-Mar-19								
XS1905517840		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	40,000,000			0.77%	SWEDEN	186	5-Aug-19								
XS1908371658		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	52,500,000			1.01%	SWEDEN	97	8-May-19								
XS1878166377		SWEDBANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	SWEDEN	19	19-Feb-19								
XS1924194258		TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	CANADA	137	17-Jun-19								
XS1920074538		TOYOTA FINANCE AUSTRALIA LTD	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					EUR	50,000,000			0.96%	JAPAN	126	6-Jun-19								
XS1918032134		TOYOTA MOTOR FINANCE (NETHERLANDS)	P-1	A-1+	F1	COMMERCIAL PAPER	AUTOMOBILE					EUR	26,000,000			0.50%	JAPAN	120	31-May-19								
XS1877591377		BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.97%	FRANCE	33	5-Mar-19								
COMMERCIAL PAPER Total													2,127,300,000	40.98%													
XS1865034141		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	30,000,000			0.58%	UNITED STATES	7	7-Feb-19								
XS1865572637		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	50,000,000			0.96%	UNITED STATES	11	11-Feb-19								
XS1877868437		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	1,000,000			0.02%	UNITED STATES	34	6-Mar-19								
XS1916446039		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					EUR	20,000,000			0.39%	UNITED STATES	117	28-May-19								
ASSET BACKED COMMERCIAL PAPER Total													101,000,000	1.95%													
XS1940017202		ABN AMRO BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.48%	NETHERLANDS	92	3-May-19								
XS1906363723		BNP PARIBAS	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	6	6-Feb-19								
XS192288912		BNP PARIBAS	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	FRANCE	131	11-Jun-19								
XS1905524119		CITIBANK NA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	40,000,000			0.77%	UNITED STATES	5	5-Feb-19								
XS1917980234		CITIBANK NA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	40,000,000			0.78%	UNITED STATES	13	13-Feb-19								
XS1922254344		CITIBANK NA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.48%	UNITED STATES	32	4-Mar-19								
XS1932899674		CITIBANK NA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.97%	UNITED STATES	63	4-Apr-19								
XS1894882031		CREDIT AGRICOLE SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	17,000,000			0.33%	FRANCE	1	1-Feb-19								
XS1930083305		CREDIT AGRICOLE SA	P-1	A																							

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)
BE6311359549		KBC BANK NV	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	BELGIUM	82	23-Apr-19
GB00BD0MSP47		LLOYDS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	40,000,000			0.77%	UNITED KINGDOM	96	7-May-19
XS1932506881		LLOYDS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			1.45%	UNITED KINGDOM	120	31-May-19
XS1804144019		MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.48%	JAPAN	62	3-Apr-19
XS1924245183		MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	21,000,000			0.40%	JAPAN	46	18-Mar-19
XS1937659479		MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	JAPAN	46	18-Mar-19
XS1927071537		NATIONWIDE BUILDING SOCIETY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	UNITED KINGDOM	140	20-Jun-19
XS1932495317		NATIONWIDE BUILDING SOCIETY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.97%	UNITED KINGDOM	148	28-Jun-19
XS1923265323		NORINCHUKIN BANK	P-1	A-1	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.48%	JAPAN	18	18-Feb-19
XS1912657340		TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	CANADA	287	14-Nov-19
XS1926939189		TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.96%	CANADA	232	20-Sep-19
						CERTIFICATE OF DEPOSIT Total							1,267,000,000			24.38%			
XS0881511868		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	CORPORATE BOND	FINANCIAL					EUR	54,735,000	1.62500	Fixed	1.05%	AUSTRALIA	4	4-Feb-19
BE0002462373		KBC BANK NV	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					EUR	14,600,000	1.00000	Fixed	0.28%	BELGIUM	25	25-Feb-19
						CORPORATE BOND Total							69,335,000			1.33%			
XS1040422526		ABN AMRO BANK	P-1	A-1	F1	FLOATING RATE NOTE	FINANCIAL					EUR	32,100,000	0.48400	Variable	0.62%	NETHERLANDS	34	6-Mar-19
XS1062126781		BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	58,000,000	0.14300	Variable	1.12%	CANADA	89	30-Apr-19
XS1043989794		BNP PARIBAS	P-1	A-1	F1	FLOATING RATE NOTE	FINANCIAL					EUR	40,000,000	0.38500	Variable	0.78%	FRANCE	39	11-Mar-19
XS1368469570		NORDEA BANK AB	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	54,100,000	0.13400	Variable	1.04%	SWEDEN	22	22-Feb-19
XS1049207993		ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	21,130,000	0.14000	Variable	0.41%	CANADA	55	27-Mar-19
						FLOATING RATE NOTE Total							205,330,000			3.97%			
		BNP PARIBAS	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	83,085,555	(0.50000)	Fixed	1.60%	FRANCE	1	1-Feb-19
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	224,639,415	(0.50000)	Fixed	4.32%	FRANCE	1	1-Feb-19
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	101,020,885	(0.50000)	Fixed	1.94%	FRANCE	1	1-Feb-19
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	99,922,237	(0.50000)	Fixed	1.92%	GERMANY	1	1-Feb-19
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	252,431,344	(0.46000)	Fixed	4.86%	JAPAN	1	1-Feb-19
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	252,755,629	(0.49000)	Fixed	4.86%	JAPAN	1	1-Feb-19
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	139,731,895	(0.49000)	Fixed	2.69%	JAPAN	1	1-Feb-19
						TIME DEPOSIT Total							1,153,586,961			22.19%			
		CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	270,000,000	(0.45000)	Fixed	5.20%	UNITED STATES	1	1-Feb-19
						OTHER TRI-PARTY REPO Total							270,000,000			5.20%			

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)

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