

Morgan Stanley Liquidity Funds Portfolio Holdings

Fund Name Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity
 Reporting Currency USD
 Statement Date 31-Jan-19
 WAM (days) 37
 WAL (days) 85
 Net Assets 6,077,165,469.25

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)
912828M1	US912828M10	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	315,000,000	2.46453	Variable	5.18%	UNITED STATES	1	31-Jul-19
912828B4	US912828B45	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	460,000,000	2.45253	Variable	7.56%	UNITED STATES	1	31-Oct-19
912828T5	US912828T52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	300,000,000	2.38925	Variable	4.93%	UNITED STATES	1	31-Jan-20
912828X54	US912828X54	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	10,000,000	2.47453	Variable	0.16%	UNITED STATES	1	30-Apr-19
						GOVERNMENT BOND Total							1,085,000,000			17.83%			
912796Q44	US912796Q42	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	499,000,000			8.12%	UNITED STATES	140	20-Jun-19
912796R87	US912796R87	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	243,956,000			4.00%	UNITED STATES	42	14-Mar-19
912796R5	US912796R50	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	150,000,000			2.46%	UNITED STATES	49	21-Mar-19
912796RV3	US912796RV32	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	20,000,000			0.33%	UNITED STATES	147	27-Jun-19
912796RW1	US912796RW15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	75,000,000			1.22%	UNITED STATES	155	5-Jul-19
912796S86	US912796S868	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	400,000,000			6.49%	UNITED STATES	182	1-Aug-19
						TREASURY BILL Total							1,387,956,000			22.62%			
912828D23	US912828D234	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,977,000	1.62500	Fixed	0.43%	UNITED STATES	89	30-Apr-19
912828Q2	US912828Q20	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	90,000,000	3.12500	Fixed	1.48%	UNITED STATES	104	15-May-19
912828S43	US912828S430	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	50,000,000	0.75000	Fixed	0.81%	UNITED STATES	165	15-Jul-19
912828S44	US912828S49	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	65,000,000	1.37500	Fixed	1.07%	UNITED STATES	28	28-Feb-19
912828S18	US912828S186	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.25000	Fixed	0.41%	UNITED STATES	89	30-Apr-19
912828W10	US912828W105	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	10,000,000	1.50000	Fixed	0.16%	UNITED STATES	120	31-May-19
912828W55	US912828W557	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.62500	Fixed	0.41%	UNITED STATES	150	30-Jun-19
912828X54	US912828X549	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	105,000,000	1.25000	Fixed	1.72%	UNITED STATES	120	31-May-19
912828X7	US912828X77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	51,000,000	1.25000	Fixed	0.83%	UNITED STATES	150	30-Jun-19
						TREASURY NOTE Total							446,977,000			7.32%			
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	120,000,000	2.55000	Fixed	1.97%	CANADA	1	1-Feb-19
		BARCLAYS BANK PLC	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	710,000,000	2.55000	Fixed	11.66%	UNITED KINGDOM	1	1-Feb-19
		BNP PARIBAS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	2.58000	Fixed	9.86%	FRANCE	1	1-Feb-19
		CANADIAN IMPERIAL BANK OF COMMERCE	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	800,000,000	2.55000	Fixed	13.14%	CANADA	1	1-Feb-19
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	315,000,000	2.56000	Fixed	5.17%	FRANCE	1	1-Feb-19
		CREDIT SUISSE AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	2.55000	Fixed	9.86%	SWITZERLAND	1	1-Feb-19
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	30,000,000	2.55000	Fixed	0.49%	UNITED STATES	1	1-Feb-19
						TRI-PARTY REPO Total							3,175,000,000			52.15%			
		CASH				CASH	CASH					USD	5,033,387			0.08%		1	
						Cash							5,033,387			0.08%			

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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