

Morgan Stanley Liquidity Funds Portfolio Holdings

www.morganstanley.com/liquidity

Fund Name Morgan Stanley Liquidity Funds-US Dollar Treasury Liquidity
 Reporting Currency USD
 Statement Date 8-Feb-19
 WAM (days) 34
 WAL (days) 72
 Net Assets 6,810,310,826.17

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)		
9128282M1	US9128282M19	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	315,000,000	2.45947	Variable	4.63%	UNITED STATES	1	31-Jul-19		
9128283B4	US9128283B45	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	460,000,000	2.44747	Variable	6.76%	UNITED STATES	1	31-Oct-19		
9128283T5	US9128283T52	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	300,000,000	2.39946	Variable	4.40%	UNITED STATES	79	31-Jan-20		
912828X54	US912828X547	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					USD	10,000,000	2.46947	Variable	0.15%	UNITED STATES	1	30-Apr-19		
GOVERNMENT BOND Total													1,085,000,000			15.94%					
912796Q44	US912796Q442	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	499,000,000			7.26%	UNITED STATES	130	20-Jun-19		
912796R87	US912796R877	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	243,956,000			3.57%	UNITED STATES	32	14-Mar-19		
912796RC5	US912796RC50	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	150,000,000			2.19%	UNITED STATES	39	21-Mar-19		
912796RV3	US912796RV32	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	20,000,000			0.29%	UNITED STATES	137	27-Jun-19		
912796RW1	US912796RW15	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	75,000,000			1.09%	UNITED STATES	145	5-Jul-19		
912796S86	US912796S868	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					USD	400,000,000			5.80%	UNITED STATES	172	1-Aug-19		
TREASURY BILL Total													1,387,956,000			20.20%					
912828D23	US912828D234	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,977,000	1.62500	Fixed	0.38%	UNITED STATES	79	30-Apr-19		
912828KQ2	US912828KQ20	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	90,000,000	3.12500	Fixed	1.32%	UNITED STATES	94	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	0.73%	UNITED STATES	155	15-Jul-19		
912828SH4	US912828SH49	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	65,000,000	1.37500	Fixed	0.95%	UNITED STATES	18	28-Feb-19		
912828ST8	US912828ST86	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.25000	Fixed	0.37%	UNITED STATES	79	30-Apr-19		
912828WL0	US912828WL05	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	10,000,000	1.50000	Fixed	0.15%	UNITED STATES	110	31-May-19		
912828WS5	US912828WS57	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	25,000,000	1.62500	Fixed	0.37%	UNITED STATES	140	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	1.54%	UNITED STATES	110	31-May-19		
912828XV7	US912828XV77	GOVERNMENT OF THE UNITED STATES	P-1	A-1+	F1+	TREASURY NOTE	GOVERNMENT					USD	51,000,000	1.25000	Fixed	0.74%	UNITED STATES	140	30-Jun-19		
TREASURY NOTE Total													446,977,000			6.55%					
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	315,000,000	2.36000	Fixed	4.62%	CANADA	1	11-Feb-19		
		BARCLAYS BANK PLC	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	700,000,000	2.35000	Fixed	10.27%	UNITED KINGDOM	1	11-Feb-19		
		BNP PARIBAS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	2.35000	Fixed	8.81%	FRANCE	1	11-Feb-19		
		CANADIAN IMPERIAL BANK OF COMMERCE	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	800,000,000	2.35000	Fixed	11.74%	CANADA	1	11-Feb-19		
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	310,000,000	2.35000	Fixed	4.55%	FRANCE	1	11-Feb-19		
		CREDIT SUISSE AG	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	600,000,000	2.35000	Fixed	8.81%	SWITZERLAND	1	11-Feb-19		
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	570,000,000	2.35000	Fixed	8.37%	UNITED STATES	1	11-Feb-19		
TRI-PARTY REPO Total													3,895,000,000			57.17%					
		CASH				CASH	CASH					USD	9,460,822			0.14%		1			
Cash													9,460,822			0.14%					

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)

Contact Details:

Telephone Number: +44 (0) 207 425 0440
 Email: Liquidity.Services@morganstanley.com
 Website: www.morganstanley.com/liquidity