

## Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name	Morgan Stanley Liquidity Funds-US Dollar Liquidity
Reporting Currency	USD
Statement Date	8-Feb-19
WAM (days)	33
WAL (days)	77
Net Assets	22,099,209,079.96

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)	
09657SPD1	US09657SPD17	BANK NEDERLANDE GEMENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000		1.13%		NETHERLANDS	3	13-Feb-19	
	US09657SPF64	BANK NEDERLANDE GEMENTEN	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	500,000,000		2.26%		NETHERLANDS	5	15-Feb-19	
06417KQM4	US06417KQM44	BANK OF NOVA SCOTIA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000		0.90%		CANADA	39	21-Mar-19	
06417KQN2	US06417KQN27	BANK OF NOVA SCOTIA	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	200,000,000		0.90%		CANADA	40	22-Mar-19	
194675771	XS1946757710	BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	25,000,000		0.11%		FRANCE	172	1-Aug-19	
194981015	XS1949810151	BANQUE FEDERATIVE DU CREDIT MUTUEL	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000		1.12%		FRANCE	172	1-Aug-19	
09659CTL2	US09659CTL27	BNP PARIBAS	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000		0.45%		FRANCE	130	20-Jun-19	
05571CU17	US05571CU173	BPCE SFH	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	255,000,000		1.14%		FRANCE	141	1-Jul-19	
05571CTK7	US05571CTK70	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000		1.12%		FRANCE	129	19-Jun-19	
05571CTM3	US05571CTM37	BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000		0.67%		FRANCE	131	21-Jun-19	
2254EBTL5	US2254EBTL53	CREDIT SUISSE AG	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000		0.45%		SWITZERLAND	130	20-Jun-19	
23305EQL0	US23305EQL01	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	115,000,000		0.52%		SINGAPORE	38	20-Mar-19	
23305ERJ4	US23305ERJ46	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	250,000,000		1.13%		SINGAPORE	67	18-Apr-19	
23305ETL7	US23305ETL73	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000		1.34%		SINGAPORE	130	20-Jun-19	
23305ETR4	US23305ETR44	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000		0.67%		SINGAPORE	135	25-Jun-19	
23305ETT0	US23305ETT00	DBS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000		0.67%		SINGAPORE	137	27-Jun-19	
31428QM8	US31428QM886	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	100,000,000		0.45%		CANADA	39	21-Mar-19	
46640QU25	US46640QU250	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					USD	145,000,000		0.65%		UNITED STATES	142	2-Jul-19	
69034BQR4	US69034BQR41	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	90,000,000		0.41%		SINGAPORE	43	25-Mar-19	
86562LQW5	US86562LQW54	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	85,000,000		0.38%		JAPAN	40	22-Mar-19	
86564XQK3	US86564XQK36	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	83,500,000		0.38%		JAPAN	37	19-Mar-19	
86564XQL1	US86564XQL19	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	75,000,000		0.34%		JAPAN	38	20-Mar-19	
86564XQM9	US86564XQM91	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					USD	230,000,000		1.04%		JAPAN	39	21-Mar-19	
87019SPC2	US87019SPC25	SWEDBANK AB	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000		1.36%		SWEDEN	2	12-Feb-19	
89119BPD2	US89119BPD28	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000		0.68%		CANADA	3	13-Feb-19	
91127QK8	US91127QK884	UNITED OVERSEAS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	300,000,000		1.35%		SINGAPORE	37	19-Mar-19	
91127QK2	US91127QK24	UNITED OVERSEAS BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					USD	150,000,000		0.68%		SINGAPORE	40	22-Mar-19	
		<b>COMMERCIAL PAPER Total</b>											<b>4,953,500,000</b>			<b>22.30%</b>				
19422QM6	US19422QM64	COLLATERALIZED COMMERCIAL PAPER CO II	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	44,000,000				UNITED STATES	39	21-Mar-19	
19422DQ4	US19422DQ48	COLLATERALIZED COMMERCIAL PAPER CO II	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	40,000,000				UNITED STATES	40	22-Mar-19	
19422DU17	US19422DU171	COLLATERALIZED COMMERCIAL PAPER CO II	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	100,000,000				UNITED STATES	141	1-Jul-19	
19423CJN3	US19423CJN39	COLLATERALIZED COMMERCIAL PAPER CO II	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	150,000,000	2.87225	Variable	0.68%		UNITED STATES	14	23-Aug-19
19422DWK3	US19422DWK35	COLLATERALIZED COMMERCIAL PAPER CO II	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					USD	320,000,000				UNITED STATES	221	19-Sep-19	
		<b>ASSET BACKED COMMERCIAL PAPER Total</b>											<b>654,000,000</b>			<b>2.93%</b>				
00182HG9	US00182HG993	ANZ NEW ZEALAND INT'L LTD	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	50,000,000	2.89163	Variable	0.23%	AUSTRALIA	43	25-Mar-19	
00182HG2	US00182HG23	ANZ NEW ZEALAND INT'L LTD	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	2.84344	Variable	0.68%	AUSTRALIA	46	28-Mar-19	
00182HGL0	US00182HGL06	ANZ NEW ZEALAND INT'L LTD	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	75,000,000	2.84344	Variable	0.34%	AUSTRALIA	46	28-Mar-19	
00182HGQ9	US00182HGQ92	ANZ NEW ZEALAND INT'L LTD	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	50,000,000	2.81600	Variable	0.23%	AUSTRALIA	11	21-Jun-19	
0020P3H3	US0020P3H32	ASB FINANCE LTD	P-1	A-1+	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	2.84344	Variable	0.45%	AUSTRALIA	46	28-Mar-19	
0020P3P5	US0020P3P57	ASB FINANCE LTD	P-1	A-1+	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	155,000,000	2.81900	Variable	0.70%	AUSTRALIA	14	24-Jun-19	
13608CGG1	US13608CGG15	CANADIAN IMPERIAL BANK OF COMMERCE	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	2.65188	Variable	0.68%	CANADA	16	26-Mar-19	
13608CGR7	US13608CGR79	CANADIAN IMPERIAL BANK OF COMMERCE	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	175,000,000	2.86188	Variable	0.79%	CANADA	18	26-Sep-19	
13608CG55	US13608CG552	CANADIAN IMPERIAL BANK OF COMMERCE	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	50,000,000	2.85913	Variable	0.23%	CANADA	19	1-Oct-19	
20272AD78	US20272AD781	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	25,000,000	2.71313	Variable	0.11%	AUSTRALIA	27	6-Sep-19	
20272AD86	US20272AD864	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	25,000,000	2.71113	Variable	0.11%	AUSTRALIA	1	9-Sep-19	
40433FM6	US40433FM68	HSCB BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	2.80600	Variable	0.68%	UNITED KINGDOM	13	22-Jul-19	
	US40433FMT39	HSCB BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	130,000,000	2.93375	Variable	0.59%	UNITED KINGDOM	42	24-Jun-19	
40433FM29	US40433FM298	HSCB BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	2.83900	Variable	0.68%	UNITED KINGDOM	16	24-Jul-19	
40433FM0	US40433FM09	HSCB BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	140,000,000	2.93883	Variable	0.63%	UNITED KINGDOM	43	25-Sep-19	
44988KG70	US44988KG707	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	175,000,000	2.87913	Variable	0.79%	NETHERLANDS	19	1-Oct-19	
44988KGW3	US44988KGW36	ING US FUNDING LLC	P-1	A-1	NR	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	175,000,000	2.88375	Variable	0.79%	NETHERLANDS	22	4-Oct-19	
46640CFE7	US46640CFE75	JP MORGAN SECURITIES LLC	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	100,000,000	2.96731	Variable	0.45%	UNITED STATES	64	15-Apr-19	
63254GJX4	US63254GJX43	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	165,000,000	2.84900	Variable	0.75%	AUSTRALIA	14	24-Sep-19	
69034CGT9	US69034CGT99	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	2.78600	Variable	0.68%	SINGAPORE	13	22-May-19	
89120DJZ3	US89120DJZ33	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	2.89163	Variable	0.91%	CANADA	44	26-Jun-19	
89120DKX6	US89120DKX65	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	70,000,000	2.85225	Variable	0.32%	CANADA	14	23-Aug-19	
89120DLL1	US89120DLL19	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	140,000,000	2.92563	Variable	0.63%	CANADA	43	25-Sep-19	
89120DLW7	US89120DLW73	TORONTO DOMINION BANK	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	150,000,000	3.00375	Variable	0.68%	CANADA	43	24-Sep-19	
89233AQ28	US89233AQ288	TOYOTA MOTOR CREDIT CORP	P-1	A-1+	F1	COMMERCIAL PAPER - INTEREST BEARING	AUTOMOBILE					USD	175,000,000	2.77894	Variable	0.79%	JAPAN	5	11-Oct-19	
90276JFC5	US90276JFC53	UBS AG	P-1	A-1	F1	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	200,000,000	2.92375	Variable	0.81%	SWITZERLAND	42	24-Jun-19	
90276JFE1	US90276JFE10	UBS AG	P-1	A-1	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					USD	190,000,000	2.92375	Variable	0.86%	SWITZERLAND	42	24-Jun-19	
		<b>COMMERCIAL PAPER - INTEREST BEARING Total</b>											<b>3,465,000,000</b>			<b>15.69%</b>		</		

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)
65590ADM5	US65590ADM53	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	75,000,000	3.10575	Variable	0.34%	SWEDEN	25	7-Mar-19
65590ATD8	US65590ATD80	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	60,000,000	2.98819	Variable	0.27%	SWEDEN	33	15-Mar-19
65590AUR5	US65590AUR57	NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	95,000,000	2.99500	Variable	0.43%	SWEDEN	54	5-Apr-19
69033MDG9	US69033MDG96	OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	100,000,000	2.78000	Fixed	0.45%	SINGAPORE	39	21-Mar-19
78012LUG1	US78012LUG17	ROYAL BANK OF CANADA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	310,000,000	2.89163	Variable	1.40%	CANADA	44	26-Jun-19
78012LHK4	US78012LHK43	ROYAL BANK OF CANADA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	350,000,000	2.90163	Variable	1.58%	CANADA	44	26-Jun-19
86565BMD0	US86565BMD00	SUMITOMO MITSUI BANK NY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	300,000,000	2.69188	Variable	1.36%	JAPAN	16	26-Mar-19
86564FSD6	US86564FSD68	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	75,000,000	2.41000	Fixed	0.34%	JAPAN	2	12-Feb-19
86564FSM6	US86564FSM67	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	2.41000	Fixed	1.13%	JAPAN	4	14-Feb-19
86564FSN4	US86564FSN41	SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	2.41000	Fixed	1.13%	JAPAN	5	15-Feb-19
86958JZ8	US86958JZ83	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	110,000,000	2.81900	Variable	0.50%	SWEDEN	14	24-Jun-19
86958JZR9	US86958JZR96	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	2.80600	Variable	0.68%	SWEDEN	14	22-Jul-19
86958JZK6	US86958JZK64	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	185,000,000	2.96163	Variable	0.84%	SWEDEN	45	27-Sep-19
86958JY94	US86958JY940	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	50,000,000	2.81600	Variable	0.23%	SWEDEN	11	21-Aug-19
89114MK82	US89114MK827	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	150,000,000	2.80600	Variable	0.68%	CANADA	13	22-Jul-19
90333VB41	US90333VB414	US BANCORP	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	175,000,000	2.81988	Variable	0.79%	UNITED STATES	14	24-Jun-19
94989R2X5	US94989R2X54	WELLS FARGO BANK NA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	85,000,000	2.98375	Variable	0.38%	UNITED STATES	42	1-Jun-19
94989R4C9	US94989R4C99	WELLS FARGO BANK NA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					USD	250,000,000	2.87375	Variable	1.13%	UNITED STATES	22	1-Oct-19
						<b>CERTIFICATE OF DEPOSIT Total</b>							<b>6,535,000,000</b>			<b>29.56%</b>			
05574LXH6	US05574LXH67	BNP PARIBAS	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	18,299,000	2.45000	Fixed	0.08%	FRANCE	35	17-Mar-19
20271RAF7	US20271RAF73	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	CORPORATE BOND	FINANCIAL					USD	30,125,000	2.25000	Fixed	0.14%	AUSTRALIA	31	13-Mar-19
22546QAC1	US22546QAC15	CREDIT SUISSE AG	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	33,400,000	5.30000	Fixed	0.15%	SWITZERLAND	184	13-Aug-19
44987CAN8	US44987CAN83	ING BANK NV	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	176,798,000	2.30000	Fixed	0.80%	NETHERLANDS	40	22-Mar-19
63350CQW9	US63350CQW97	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1+	CORPORATE BOND	FINANCIAL					USD	24,228,000	2.25000	Fixed	0.11%	AUSTRALIA	141	1-Jul-19
83051GAC2	US83051GAC24	SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	CORPORATE BOND	FINANCIAL					USD	18,284,000	2.37500	Fixed	0.08%	SWEDEN	43	25-Mar-19
86562BMS5	US86562BMS56	SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					USD	23,521,000	2.25000	Fixed	0.11%	JAPAN	151	11-Jul-19
86960BAG7	US86960BAG77	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CORPORATE BOND	FINANCIAL					USD	24,035,000	2.25000	Fixed	0.11%	SWEDEN	127	17-Jun-19
						<b>CORPORATE BOND Total</b>							<b>348,690,000</b>			<b>1.58%</b>			
44987CAK4	US44987CAK45	ING BANK NV	P-1	A-1	F1	FLOATING RATE NOTE	FINANCIAL					USD	26,800,000	3.95375	Variable	0.12%	NETHERLANDS	40	22-Mar-19
						<b>FLOATING RATE NOTE Total</b>							<b>26,800,000</b>			<b>0.12%</b>			
		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	700,000,000	2.39000	Fixed	3.17%	AUSTRALIA	1	11-Feb-19
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	200,000,000	2.38000	Fixed	0.91%	AUSTRALIA	1	11-Feb-19
		DNB BANK ASA	P-1	A-1	NR	TIME DEPOSIT	FINANCIAL					USD	250,000,000	2.37000	Fixed	1.13%	NORWAY	1	11-Feb-19
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	500,000,000	2.40000	Fixed	2.26%	JAPAN	1	11-Feb-19
		NATIONAL BANK OF CANADA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					USD	500,000,000	2.37000	Fixed	2.26%	CANADA	1	11-Feb-19
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	750,000,000	2.38000	Fixed	3.39%	SWEDEN	1	11-Feb-19
		SWEDBANK AB	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					USD	293,000,000	2.37000	Fixed	1.23%	SWEDEN	1	11-Feb-19
						<b>TIME DEPOSIT Total</b>							<b>3,193,000,000</b>			<b>14.45%</b>			
		BANK OF NOVA SCOTIA	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	1,075,000,000	2.36000	Fixed	4.86%	CANADA	1	11-Feb-19
		BARCLAYS BANK PLC	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	300,000,000	2.35000	Fixed	1.36%	UNITED KINGDOM	1	11-Feb-19
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					USD	405,000,000	2.35000	Fixed	1.83%	FRANCE	1	11-Feb-19
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	500,000,000	2.37000	Fixed	2.26%	UNITED STATES	1	11-Feb-19
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	475,000,000	2.35000	Fixed	2.15%	UNITED STATES	1	11-Feb-19
		JP MORGAN SECURITIES LLC	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					USD	200,000,000	2.36000	Fixed	0.91%	UNITED STATES	1	11-Feb-19
						<b>TRI-PARTY REPO Total</b>							<b>2,955,000,000</b>			<b>13.37%</b>			
		CASH				CASH	CASH					USD	773,585			0.00%		1	
						<b>Cash</b>							<b>773,585</b>			<b>0.00%</b>			

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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