Morgan Stanle

Morgan Stanley Liquidity Funds Portfolio Holdings

Morgan Stanley Liquidity Funds-Euro Government Liquidity Short-Term Public Debt CNAV MMF EUR 3-Jan-25 14

Fund Name
Fund Type
Reporting Currency
Statement Date
WAM (days)
WAL (days)
Net Assets

Cultiff Silvar Silvar Security (Security (Security Security Securit										Sponsor	Sponsor	Sponsor			Coupon				Days to	Maturity
Part	CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor				Currency	Par Value		Coupon Type	%	Country		
Part		BE6319814701	KINGDOM OF BELGIUM	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	4,000,000			1.04%	BELGIUM	22	27-Jan-25
STREAM S		XS2956128438	KINGDOM OF SWEDEN	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			1.81%	SWEDEN	38	12-Feb-25
Composition Figure Figur		XS2929931025	REPUBLIC OF AUSTRIA	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	7,000,000			1.81%	AUSTRIA	110	25-Apr-25
GUISSAMON REMAND P. A.1 P. GOVERNMENT BOND TO SOVERNMENT FOR THE SOUTH BELL GOVERNMENT F. F. TEASURY BILL GOVERNMENT B. R. 7,000,000 F. 1,30%		XS2962761545	STATE OF THE NETHERLANDS	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					EUR	5,000,000			1.30%	NETHERLANDS	8	13-Jan-25
NEI 250C6 NO 1500 00 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1							COMMERCIAL PAPER Total							23,000,000			5.96%			
NR212BCCS NL001500CAPPS DUTCH TREASURY CERT P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 5,000,000 1.25% NETHERANDS 25 930-325 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 5,000,000 1.03% BHU COUNTRIES 5 130-325 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 5 130-325 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 37 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 37 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 37 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 37 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 7-69-25 EUROPEAN HUNDRE BLL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 1.03% BHU COUNTRIES 39 3-39-25 EUROPEAN HUNDRE SA EUROPEA	G4935KAW0	IE00B4TV0D44	IRELAND	P-1	A-1+	F1+	GOVERNMENT BOND	GOVERNMENT					EUR	7,000,000	5.40000	Fixed	1.83%	IRELAND	67	13-Mar-25
ELMONDAMONDAMON ELLOPEAN STABLITY MECHANISM																				
ELIODAL, SUMP ELIOPEN ILLION BILL	N82128CC6			P-1	A-1+														25	
ELROMALISSS ELROPEAN INTON BILL P.1 A-1+ F1+ TREASINY BILL GOVERNIENT EUR \$0,000		EU000A4DMKU0		P-1	A-1+	F1+							EUR					EMU COUNTRIES	4	9-Jan-25
EUGOASLAND EUROPEAN UNION BILL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 . 0.3% EMUCOUNTRIES 61 PAPA-25 EUGOASLAND EUROPEAN UNION BILL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 500,000 . 1.29% EMUCOUNTRIES 12 PAPA-25 EUGOASLAND EUROPEAN UNION BILL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 50,000 . 1.29% EMUCOUNTRIES 12 PAPA-25 EUGOASLAND EUROPEAN UNION BILL P-1 A-1+ F1+ TREASURY BILL GOVERNMENT EUR 50,000 . 1.29% EMUCOUNTRIES 12 PAPA-25 PAPA-		EU000A3L0VR7	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	100,000			0.03%	EMU COUNTRIES	5	10-Jan-25
EURODAS ANTO EUROPEAN INTON BILL P-1 A-1				P-1	A-1+															
EUROMA 4866 EUROPEAN INTON BILL			EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL													7-Mar-25
EUROMASAN78 EUROPEAN INTON BILL P.1				P-1	A-1+	F1+							EUR						89	4-Apr-25
B121KT1 BE31379971.2 KINGDOM OF BELGIUM P-1 A-1+ F1+ TEASINF BILL GOVERNMENT EUR SUDOFFINAL PLAN FORD FINAL PL		EU000A3L48E6		P-1	A-1+	F1+	TREASURY BILL						EUR	7,000,000				EMU COUNTRIES	124	
X77.71W.S		EU000A3L6N78	EUROPEAN UNION BILL	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	5,000,000			1.29%	EMU COUNTRIES	152	6-Jun-25
FR0128537174 REPURLIC OF FRANCE P-1 A-1 F1 TREASURY BILL Total BINCO SANTANDERS A P-1 A-1 F1 TREASURY BED FINANCIAL BINCO PARIELAS P-1			KINGDOM OF BELGIUM	P-1	A-1+	F1+	TREASURY BILL						EUR					BELGIUM		13-Mar-25
TRANSPER BANCO SANTANDER SA	X27717NK3	FI4000571773	REPUBLIC OF FINLAND	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	7,000,000			1.80%	FINLAND	128	13-May-25
BANCO SANTANDERS A P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 2,500,000 2,9000 Fixed 6,50% SPAIN 1 6-Jan-25 SPAIN PARIBLAS P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% UNITED STATES 1 6-Jan-25 CITIGROUP GLOBAL MARKETS P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1+ TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1+ TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1+ TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1+ TRI-PATY REPO FINANCIAL EUR 2,500,000 2,9000 Fixed 6,50% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 2,500,000 7,80% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 6,50% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% UNITED INFOOM 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 6,50% AUSTRALLA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 7,80% UNITED INFOOM 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 6,50% CANADA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,9000 Fixed 6,50% CANADA 1 6-Jan-25 NIG BANK W P-1 A-1 F1 TRI-PATY REPO FINANCIAL EUR 30,000,000 2,8000 Fixed 6,50% FIXED FIXED FIXED FIXED FIXED FINANCIAL EUR 30,000,000 2,8000 Fixed 6,50% FIXED FIXED		FR0128537174	REPUBLIC OF FRANCE	P-1	A-1+	F1+	TREASURY BILL	GOVERNMENT					EUR	3,000,000			0.78%	FRANCE	3	8-Jan-25
SUP PARIBAS P.1							TREASURY BILL Total							43,600,000			11.29%			
CITTICROUPE CLORAL MARKETS P.1 A.1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 7.80% MITESTALTS 1 6-Jan-25 CMMONNEAL PLAN CF ALISTRALLA P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 7.80% NETHERLANDS 1 6-Jan-25 NG BANK NV P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 7.80% NETHERLANDS 1 6-Jan-25 NATIONS SA P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 25,000,000 2.8000 Fixed 6.50% ALISTRALLA 1 6-Jan-25 NATIVEST BANK P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 6.50% FIRANCICL 1 6-Jan-25 NATIVEST BANK P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 6.50% FIRANCICL 1 6-Jan-25 NATIVEST BANK P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.9000 Fixed 6.50% CANDAD 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.8000 Fixed 6.50% CANDAD 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCICLL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% FRANCE 1 6-Jan-25 SOCIETE GENERALE P.1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% FRANCE 1 6-Jan			BANCO SANTANDER SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000		Fixed	6.50%	SPAIN	1	6-Jan-25
COMMONWEALTH BANK OF AUSTRALIA P.1 A-1 F1+ TRL-PATY REPO FINANCIAL EUR 30,000,000 2.92000 Fixed 7.80% AUSTRALIA 1 6-Jan-25 NI GRANK NV P.1 A-1 F1+ TRL-PATY REPO FINANCIAL EUR 30,000,000 2.92000 Fixed 7.80% AUSTRALIA 1 6-Jan-25 NI GRANK NV P.1 A-1 F1+ TRL-PATY REPO FINANCIAL EUR 25,000,000 2.8000 Fixed 6.50% AUSTRALIA 1 6-Jan-25 NI GRANK NV P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 25,000,000 2.8000 Fixed 6.50% FIRANCIA 1 6-Jan-25 NI GRANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.9000 Fixed 6.50% UNITED KINGDOM 1 6-Jan-25 NI GRANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.9000 Fixed 7.80% UNITED KINGDOM 1 6-Jan-25 NI GRANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.9000 Fixed 6.50% CANADA 1 6-Jan-25 SOLIETE GENERALE P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 6.50% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO DOININON BANK P.1 A-1 F1 TRL-PATY REPO FINANCIAL EUR 30,000,000 2.8000 Fixed 7.80% CANADA 1 6-Jan-25 TORNOTO			BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	30,000,000		Fixed	7.80%	FRANCE	1	6-Jan-25
NG BANK N			CITIGROUP GLOBAL MARKETS	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	30,000,000	2.91000	Fixed	7.80%	UNITED STATES	1	6-Jan-25
NATIONAL AUSTRALIA BANKLITÜD P-1 A-1+ F1+ TRL-PARTY KERD FINANCIAL EUR 25,000,000 2,88000 Fixed 65,0% AUSTRALIA 1 6-Jan-25 NATIVAS SA P-1 A-1 F1 TRL-PARTY KERD FINANCIAL EUR 25,000,000 2,88000 Fixed 65,0% AUSTRALIA 1 6-Jan-25 NATIVEST BANK P-1 A-1 F1 TRL-PARTY KERD FINANCIAL EUR 30,000,000 2,90000 Fixed 7,80% UNTED MINORIOM 1 6-Jan-25 REC EUROPE L'ITD P-1 A-1+ F1 TRL-PARTY KERD FINANCIAL EUR 30,000,000 2,8000 Fixed 65,0% CANADA 1 6-Jan-25 SOCIETE GENERALE P-1 A-1 F1 TRL-PARTY KERD FINANCIAL EUR 30,000,000 2,8000 Fixed 7,80% FINANCE 1 6-Jan-25 TORNITO DOININON BANK P-1 A-1+ F1 TRL-PARTY KERD FINANCIAL EUR 30,000,000 2,8000 Fixed 65,0% FINANCE 1 6-Jan-25 TORNITO DOININON BANK P-1 A-1+ F1 TRL-PARTY KERD FINANCIAL EUR 300,000,000 79,30% CANADA 1 6-Jan-25 CASH CASH CASH CASH EUR 30,000,000 79,30%			COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	30,000,000		Fixed	7.80%	AUSTRALIA	1	6-Jan-25
MATIXIS SA			ING BANK NV	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					EUR	30,000,000	2.92000	Fixed	7.80%	NETHERLANDS	1	6-Jan-25
NATIVEST BANK P-1 A-1 F1 TRL-PATTY REPO FINANCIAL EUR 30,000,000 2,90000 Fixed 7,80% UNTEN MICHOROM 1 6-Jan-25 BRE CERPOFE LTD P-1 A-1+ F1+ TRL-PATTY REPO FINANCIAL EUR 25,000,000 2,8000 Fixed 7,80% CANADA 1 6-Jan-25 SOCIETE GENERALE P-1 A-1 F1 TRL-PATTY REPO FINANCIAL EUR 30,000,000 2,8000 Fixed 7,80% FRANCE 1 6-Jan-25 TORNOTO DOUBLING MBANK P-1 A-1+ F1+ TRL-PATTY REPO FINANCIAL EUR 25,000,000 2,8000 Fixed 7,80% CANADA 1 6-Jan-25 TRL-PATTY REPO TOTAL CASH CASH EUR 25,000,000 8000 79,30% CASH 15,2% 1 15,				P-1	A-1+	F1+										Fixed			1	6-Jan-25
RBC ELROPE LTD P-1 A-1+ FI+ TRL-PATTY REPO FINANCIAL EUR 25,000,000 2,8500 Fixed 6.50% CAMADA 1 6-jan-25 SOCIETE GENERALE P-1 A-1 F1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2,8800 Fixed 6.50% FANACE 1 6-jan-25 TORNITO DOWINION BANK P-1 A-1+ F1+ TRL-PARTY REPO FINANCIAL EUR 25,000,000 2,8800 Fixed 6.50% CAMADA 1 6-jan-25 TRL-PARTY REPO TOTAL BUR 25,000,000 2,8800 Fixed 6.50% CAMADA 1 6-jan-25 TRL-PARTY REPO TOTAL BUR 25,000,000 2,8800 Fixed 6.50% CAMADA 1 6-jan-25 TRL-PARTY REPO TOTAL BUR 25,000,000 2,8800 Fixed 6.50% CAMADA 1 6-jan-25 TRL-PARTY REPO TOTAL BUR TRL-PARTY REPO TOTAL			NATIXIS SA	P-1	A-1	F1	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.88000	Fixed	6.50%	FRANCE	1	6-Jan-25
SOCIETE GENERALE P-1 A-1 F.1 TRL-PARTY REPO FINANCIAL EUR 30,000,000 2.88000 Fixed 7.80% FRANCE 1 6-Jan-25 TORONTO DOMINION BANK P-1 A-1+ F.1+ TRL-PARTY REPO FINANCIAL EUR 25,000,000 2.88000 Fixed 6.50% CANADA 1 6-Jan-25 TRL-PARTY REPO TOTAL 305,000,000 79.30% CASH CASH CASH CASH EUR 6,216,514 1.62% 1				P-1	A-1	F1										Fixed			1	6-Jan-25
TORONTO DOMINION BANK P-1 A-1+ F1+ TRL-PARTY REPO FINANCIAL EUR 25,000,000 2.88000 Fixed 6.50% CANADA 1 6-Jan-25 TRI-PARTY REPO Total 305,000,000 79,30% CASH CASH CASH EUR 6,26,514 1,62% 1			RBC EUROPE LTD	P-1	A-1+	F1+	TRI-PARTY REPO	FINANCIAL					EUR	25,000,000	2.85000	Fixed	6.50%	CANADA	1	6-Jan-25
TRI-PARTY REPO Total 305,000,000 79,30% CASH CASH EUR 6,216,514 1,62% 1			SOCIETE GENERALE	P-1	A-1	F1							EUR	30,000,000		Fixed			1	6-Jan-25
CASH			TORONTO DOMINION BANK	P-1	A-1+	F1+		FINANCIAL					EUR	25,000,000	2.88000	Fixed		CANADA	1	6-Jan-25
							TRI-PARTY REPO Total													
Cash 6,216,514 1.62%			CASH				CASH	CASH					EUR						1	
							Cash							6,216,514			1.62%			

Public Debt Constant Net Asset Value MMF (Public Debt CNAV) - a Money Market Fund qualifying and authorised 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 "a" are implied, fastings are implied when no short-term rating is assigned by the rating agency.

Note: WAN and WAL (days) are based as of the trating date whereas Days to Maturity and Final Maturity Debt are based as of the settlement date.

Note: 1. Days to Maturity includes up to the first reset date by Mines applicable (WM use).

Note: 2. Final Maturity Date precents the final/less) and authority (WAL use).

Note: 3. Days in Mines procrate a value by comparing the procreaments the final/less and procreaments are final Maturity Date are based as of the settlement date.

Note: 3. Days in Maturity produce up to the first reset date and procreaments the final/less and procreaments the final/less and procreaments the final/less and procreaments the final/less and procreaments are final Maturity Date are based as of the settlement date.

Note: 3. Days in Maturity procreaments the final/less and procreaments the final/less and

+44 (0) 207 425 0440

Contact Details: Telephone Number: Email: Website: Liquidity.Services@morganstanley.com www.morganstanley.com/liquidity