

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)
	GB00B0XMSF47	LLOYDS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	40,000,000			0.71%	UNITED KINGDOM	86	7-May-19
	XS1932506881	LLOYDS BANK PLC	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	75,000,000			1.33%	UNITED KINGDOM	110	31-May-19
	XS1804144019	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.44%	JAPAN	52	3-Apr-19
	XS1924245183	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	21,000,000			0.37%	JAPAN	36	18-Mar-19
	XS1937659479	MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.89%	JAPAN	36	18-Mar-19
	XS1927071537	NATIONWIDE BUILDING SOCIETY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.89%	UNITED KINGDOM	130	20-Jun-19
	XS1932495317	NATIONWIDE BUILDING SOCIETY	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.89%	UNITED KINGDOM	138	28-Jun-19
	XS1923265323	NORINCHUKIN BANK	P-1	A-1	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	25,000,000			0.44%	JAPAN	8	18-Feb-19
	XS1912657340	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.89%	CANADA	277	14-Nov-19
	XS1926939189	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					EUR	50,000,000			0.89%	CANADA	222	20-Sep-19
						CERTIFICATE OF DEPOSIT Total							1,250,000,000			22.21%			
EJ0161269	XS0746002392	CREDIT AGRICOLE SA	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					EUR	37,700,000	3.87500	Fixed	0.67%	FRANCE	3	13-Feb-19
	XS1041750404	FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	CORPORATE BOND	FINANCIAL					EUR	45,000,000	1.12500	Fixed	0.80%	CANADA	29	11-Mar-19
	BE0002462373	KBC BANK NV	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					EUR	34,600,000	1.00000	Fixed	0.61%	BELGIUM	15	25-Feb-19
	FR0011215516	SOCIETE GENERALE	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					EUR	12,000,000	2.87500	Fixed	0.21%	FRANCE	32	14-Mar-19
						CORPORATE BOND Total							129,300,000			2.29%			
	XS1040422526	ABN AMRO BANK	P-1	A-1	F1	FLOATING RATE NOTE	FINANCIAL					EUR	32,100,000	0.48400	Variable	0.57%	NETHERLANDS	24	6-Mar-19
	XS1062126781	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	58,000,000	0.14300	Variable	1.03%	CANADA	79	30-Apr-19
	XS1043989794	BNP PARIBAS	P-1	A-1	F1	FLOATING RATE NOTE	FINANCIAL					EUR	40,000,000	0.38500	Variable	0.71%	FRANCE	29	11-Mar-19
	XS1368469570	NORDEA BANK AB	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	54,100,000	0.13400	Variable	0.96%	SWEDEN	12	22-Feb-19
	XS1049207993	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					EUR	21,130,000	0.14000	Variable	0.38%	CANADA	45	27-Mar-19
						FLOATING RATE NOTE Total							205,330,000			3.65%			
		BNP PARIBAS	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	216,836,099	(0.50000)	Fixed	3.85%	FRANCE	1	11-Feb-19
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	224,614,456	(0.50000)	Fixed	3.99%	FRANCE	1	11-Feb-19
		CREDIT AGRICOLE CIB	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	201,005,842	(0.50000)	Fixed	3.57%	FRANCE	1	11-Feb-19
		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					EUR	200,201,641	(0.50000)	Fixed	3.56%	GERMANY	1	11-Feb-19
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	272,404,136	(0.46000)	Fixed	4.84%	JAPAN	1	11-Feb-19
		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	272,726,611	(0.49000)	Fixed	4.84%	JAPAN	1	11-Feb-19
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					EUR	139,716,681	(0.49000)	Fixed	2.48%	JAPAN	1	11-Feb-19
						TIME DEPOSIT Total							1,527,505,466			27.13%			
		CTIGROUP GLOBAL MARKETS	P-1	A-1	F1	OTHER TRI-PARTY REPO	FINANCIAL					EUR	260,000,000	(0.45000)	Fixed	4.62%	UNITED STATES	1	11-Feb-19
						OTHER TRI-PARTY REPO Total							260,000,000			4.62%			

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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