

Morgan Stanley Liquidity Funds Portfolio Holdings

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Fund Name Morgan Stanley Liquidity Funds-Sterling Liquidity
Fund Type Short-Term LVNAV MMF
Reporting Currency GBP
Statement Date 5-Apr-24
WAM (days) 36
WAL (days) 58
Net Assets 6,812,068,660.86

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)		
FR0128427756		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					GBP	100,000,000			1.47%	FRANCE	30	7-May-24		
FR0128428291		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					GBP	30,000,000			0.44%	FRANCE	26	3-May-24		
XS2786928767		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					GBP	100,000,000			1.47%	FRANCE	36	13-May-24		
XS2799782268		AGENCE CENTRALE DES ORGANISMES	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					GBP	50,000,000			0.73%	FRANCE	58	4-Jun-24		
XS2729688965		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.72%	AUSTRALIA	145	30-Aug-24		
XS2747153323		AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.72%	AUSTRALIA	178	2-Oct-24		
XS2764410606		BARCLAYS BANK PLC	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	75,000,000			1.10%	UNITED KINGDOM	60	6-Jun-24		
FR0128272335		BRED BANQUE POPULAIRE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.73%	FRANCE	46	23-May-24		
XS2783632107		ERSTE ABWICKLUNGSANSTALT	P-1	A-1+	F1+	COMMERCIAL PAPER	GOVERNMENT					GBP	100,000,000			1.46%	GERMANY	85	1-Jul-24		
XS2792570652		FEDERATION DES CAISSES DESJARDINS	P-1	A-1	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.74%	CANADA	15	22-Apr-24		
XS2767256451		HSCB BANK PLC	P-1	A-1+	F1+	COMMERCIAL PAPER	FINANCIAL					GBP	100,000,000			1.47%	UNITED KINGDOM	36	13-May-24		
FR0128309608		NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.73%	FRANCE	30	7-May-24		
FR0128380997		NATIXIS SA	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.73%	FRANCE	89	5-Jul-24		
FR0128452507		SOCIETE GENERALE	P-1	A-1	F1	COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000	5.38990	Variable	0.74%	FRANCE	1	31-Jul-24		
COMMERCIAL PAPER Total													905,000,000			13.25%					
XS2745720438		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	25,000,000			0.37%	UNITED STATES	64	10-Jun-24		
XS2763439986		COLLATERALIZED COMMERCIAL PAPER CO III	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	35,000,000			0.51%	UNITED STATES	120	5-Aug-24		
XS2745113543		LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	30,000,000			0.44%	FRANCE	31	8-May-24		
XS2790086693		LMA SA	P-1	A-1	F1+	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	30,000,000			0.44%	FRANCE	100	16-Jul-24		
XS2799781450		MATCHPOINT FINANCE PLC	P-1	A-1	NR	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.73%	FRANCE	89	5-Jul-24		
XS2781017111		SUNDERLAND RECEIVABLES SA	P-1	A-1	F1	ASSET BACKED COMMERCIAL PAPER	FINANCIAL					GBP	50,000,000			0.73%	UNITED KINGDOM	58	4-Jun-24		
ASSET BACKED COMMERCIAL PAPER Total													220,000,000			3.22%					
XS2788148745		OVERSEA-CHINESE BANKING CORP	P-1	A-1+	F1+	COMMERCIAL PAPER - INTEREST BEARING	FINANCIAL					GBP	50,000,000	5.35990	Variable	0.74%	SINGAPORE	1	16-Sep-24		
COMMERCIAL PAPER - INTEREST BEARINGTotal													50,000,000			0.74%					
XS2709741719		BANCO SANTANDER SA	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	SPAIN	16	23-Apr-24		
XS2691065812		BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.65520	Variable	0.74%	CANADA	1	16-Sep-24		
XS2799048421		BANK OF MONTREAL	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.50520	Variable	0.74%	CANADA	1	3-Apr-25		
GB00BP236X61		BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.72000	Fixed	0.74%	FRANCE	1	8-Apr-24		
GB00BSGHJ811		BNP PARIBAS	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.30000	Fixed	0.73%	FRANCE	120	5-Aug-24		
GB00BP241595		CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.32000	Fixed	0.73%	UNITED STATES	88	4-Jul-24		
XS2744118485		CITIBANK NA	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	UNITED STATES	30	7-May-24		
GB00BP223V01		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000	6.60000	Fixed	0.37%	AUSTRALIA	94	10-Jul-24		
XS2743692720		CREDIT AGRICOLE CIB	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000			1.09%	FRANCE	87	3-Jul-24		
XS2747598956		CREDIT AGRICOLE CIB	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000			1.10%	FRANCE	3	10-Apr-24		
GB00BP23JJ32		DNB BANK ASA	P-1	A-1+	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.75000	Fixed	0.73%	NORWAY	211	4-Nov-24		
XS2716790253		DNB BANK ASA	P-1	A-1+	NR	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.63990	Variable	0.74%	NORWAY	1	5-Nov-24		
GB00BP23FX95		DZ BANK AG DEUTSCHE ZENTRAL-GENOSS	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.64000	Fixed	0.74%	GERMANY	22	29-Apr-24		
BE6349141067		EUROCLEAR BANK SA/NV	NR	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	30,000,000			0.44%	BELGIUM	5	12-Apr-24		
XS2723855990		GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.72%	UNITED STATES	134	19-Aug-24		
XS2749470717		GOLDMAN SACHS INTERNATIONAL BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	UNITED STATES	96	12-Jul-24		
XS2622219975		HSCB BANK PLC	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.72560	Variable	0.74%	UNITED KINGDOM	1	10-May-24		
XS2746087498		MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	85,000,000	5.38000	Fixed	1.25%	JAPAN	1	8-Apr-24		
XS2763019341		MIZUHO BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.35000	Fixed	0.74%	JAPAN	25	2-May-24		
XS2708707679		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	100,000,000			1.47%	AUSTRALIA	15	22-Apr-24		
GB00BP23J603		NATWEST BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	UNITED KINGDOM	26	3-May-24		
XS2718146157		NATWEST BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	65,000,000	5.60000	Fixed	0.96%	UNITED KINGDOM	32	9-May-24		
XS2746655997		NATWEST BANK	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	UNITED KINGDOM	92	8-Jul-24		
XS2638429790		NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000			0.36%	FINLAND	71	17-Jun-24		
XS2765563122		NORDEA BANK AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.31560	Variable	0.73%	FINLAND	1	10-Jun-24		
XS2754076151		ROYAL BANK OF CANADA	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000	5.48990	Variable	1.11%	CANADA	1	2-Jan-25		
GB00BP21VW14		SKANDINAVISKA ENSKILDA BANKEN AB	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000	6.10000	Fixed	0.37%	SWEDEN	73	19-Jun-24		
FR0128501261		SOCIETE GENERALE	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.37490	Variable	0.74%	FRANCE	1	30-Aug-24		
GB00BP23DM41		SOCIETE GENERALE	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.70000	Fixed	0.74%	FRANCE	47	24-May-24		
GB00BP247H01		SOCIETE GENERALE	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000	5.35000	Fixed	1.11%	FRANCE	115	31-Jul-24		
BE6348695451		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.36500	Fixed	0.74%	JAPAN	30	7-May-24		
BE6348736867		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.36000	Fixed	0.73%	JAPAN	12	19-Apr-24		
BE6348788413		SUMITOMO MITSUI BANKING CORPORATION	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000	5.36000	Fixed	1.11%	JAPAN	67	13-Jun-24		
XS2766729599		SUMITOMO MITSUI FINANCIAL GROU	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	JAPAN	32	9-May-24		
GB00BP242P30		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.36000	Fixed	0.73%	JAPAN	2	9-Apr-24		
GB00BP245N21		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.36000	Fixed	0.73%	JAPAN	5	12-Apr-24		
GB00BP24Q390		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.35000	Fixed	0.73%	JAPAN	57	3-Jun-24		
GB00BP242N16		SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	75,000,000	5.35000	Fixed	1.11%	SWEDEN	89	5-Jul-24		

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)	
00B22FZ8	GB00BP243G14	SVENSKA HANDELSBANKEN AB	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.20000	Fixed	0.73%	SWEDEN	184	8-Oct-24	
	GB00BP22L163	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	6.20000	Fixed	0.73%	CANADA	127	12-Aug-24	
	GB00BP23FP12	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.72000	Fixed	0.74%	CANADA	113	29-Jul-24	
	GB00BP244241	TORONTO DOMINION BANK	P-1	A-1+	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.25000	Fixed	0.73%	CANADA	184	8-Oct-24	
	GB00BP22FZ86	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	25,000,000	6.30000	Fixed	0.37%	SWITZERLAND	116	1-Aug-24	
	XS2732956821	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	SWITZERLAND	61	7-Jun-24	
	XS2744194742	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000			0.73%	SWITZERLAND	88	4-Jul-24	
	XS2790176411	UBS AG	P-1	A-1	F1+	CERTIFICATE OF DEPOSIT	FINANCIAL					GBP	50,000,000	5.26000	Fixed	0.74%	SWITZERLAND	274	6-Jan-25	
CERTIFICATE OF DEPOSIT Total													2,430,000,000			35.69%				
E2R9C3G0	XS2035363485	BANCO SANTANDER SA	P-1	A-1	F1	CORPORATE BOND	FINANCIAL					GBP	56,000,000	1.37500	Fixed	0.81%	SPAIN	115	31-Jul-24	
CORPORATE BOND Total													56,000,000			0.81%				
Q0R273B87	XS2652050548	AUSTRALIA AND NEW ZEALAND BANKING	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.62990	Variable	0.73%	AUSTRALIA	1	18-Jul-24	
C0689PSN0	XS2636328770	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.68990	Variable	0.74%	CANADA	1	14-Jun-24	
C0689PTF6	XS2649155897	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.66990	Variable	0.73%	CANADA	1	13-Jul-24	
C0689PVN6	XS2715295114	BANK OF NOVA SCOTIA	P-1	A-1	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.63990	Variable	0.74%	CANADA	1	8-Nov-24	
Q2692U8R8	XS2608819574	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	62,000,000	5.63990	Variable	0.91%	AUSTRALIA	1	8-Apr-24	
Q2694JJ8	XS2613619902	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	25,000,000	5.65990	Variable	0.37%	AUSTRALIA	1	19-Apr-24	
Q2694JTD9	XS2718038933	COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.63490	Variable	0.74%	AUSTRALIA	1	14-Nov-24	
Q6534AYQ8	XS2611559662	NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	FLOATING RATE NOTE	FINANCIAL					GBP	20,000,000	5.66990	Variable	0.29%	AUSTRALIA	1	15-Apr-24	
G7569P3J7	XS2623857799	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	37,000,000	5.67520	Variable	0.55%	CANADA	1	17-May-24	
G7569SCY8	XS2646599063	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	16,000,000	5.66990	Variable	0.24%	CANADA	1	8-Jul-24	
G7569SYJ7	XS2690980078	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	26,000,000	5.61803	Variable	0.38%	CANADA	1	23-Sep-24	
G7569TBU5	XS2754064140	ROYAL BANK OF CANADA	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	35,000,000	5.54934	Variable	0.52%	CANADA	1	27-Jan-25	
C888LKH2	XS2614579030	TORONTO DOMINION BANK	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.70990	Variable	0.74%	CANADA	1	24-Apr-24	
C888LSD3	XS2695014998	TORONTO DOMINION BANK	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.64804	Variable	0.73%	CANADA	1	25-Sep-24	
Q974236P9	XS2649700916	WESTPAC BANKING CORP	P-1	A-1+	F1+	FLOATING RATE NOTE	FINANCIAL					GBP	50,000,000	5.62990	Variable	0.74%	AUSTRALIA	1	12-Jul-24	
FLOATING RATE NOTE Total													621,000,000			9.15%				
		BRED BANQUE POPULAIRE	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	109,608,403	5.19000	Fixed	1.62%	FRANCE	1	8-Apr-24	
		COMMONWEALTH BANK OF AUSTRALIA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	253,543,593	5.25000	Fixed	3.74%	AUSTRALIA	1	8-Apr-24	
		DBS BANK LTD	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	220,965,013	5.18000	Fixed	3.26%	SINGAPORE	1	8-Apr-24	
		MIZUHO BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	150,229,871	5.18000	Fixed	2.21%	JAPAN	1	8-Apr-24	
		NATIXIS SA	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	200,666,523	5.20000	Fixed	2.96%	FRANCE	1	8-Apr-24	
		ROYAL BANK OF CANADA	P-1	A-1+	F1+	TIME DEPOSIT	FINANCIAL					GBP	450,560,388	5.20000	Fixed	6.64%	CANADA	1	8-Apr-24	
		SUMITOMO MITSUI TRUST BANK LTD	P-1	A-1	F1	TIME DEPOSIT	FINANCIAL					GBP	400,329,254	5.20000	Fixed	5.90%	JAPAN	1	8-Apr-24	
TIME DEPOSIT Total													1,785,903,045			26.33%				
		BNP PARIBAS	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					GBP	100,000,000	5.18000	Fixed	1.47%	FRANCE	1	8-Apr-24	
		CANADIAN IMPERIAL BANK OF COMM	P-1	A-1	F1+	TRI-PARTY REPO	FINANCIAL					GBP	300,000,000	5.18000	Fixed	4.42%	CANADA	1	8-Apr-24	
		NATIONAL AUSTRALIA BANK LTD	P-1	A-1+	F1	TRI-PARTY REPO	FINANCIAL					GBP	300,000,000	5.20000	Fixed	4.42%	AUSTRALIA	1	8-Apr-24	
TRI-PARTY REPO Total													700,000,000			10.31%				
		CASH				CASH	CASH					GBP	33,703,062			0.50%		1		
Cash													33,703,062			0.50%				

Low Volatility Net Asset Value MMF (LVNAV) - a Money Market Fund qualifying and authorised as a LVNAV Money Market Fund in accordance with MMF Regulation which seeks to maintain a stable NAV under the condition that the stable NAV does not deviate from the Net Asset Value per Share by more than 20 basis points. In case of a deviation of more than 20 basis points between the stable NAV and the Net Asset Value per Share, the following redemption or issue of Shares shall be undertaken at a price that is equal to the Net Asset Value per Share.

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).

Note 3: Daily Holdings reports are available upon request from your Relationship Manager.

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