

CUSIP	ISIN	Security Description	Moody's	S&P	Fitch	Security Type	Industry Classification	Bank Sponsor	Sponsor		Currency	Par Value	Coupon Rate	Coupon Type	%	Country	Days to Maturity (1)	Final Maturity Date (2)
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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