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10-3-2008

### Morgan Stanley Liquidity and Financing activity report to the FRBNY

Morgan Stanley

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Corporate Treasury

# Liquidity and Financing Activity

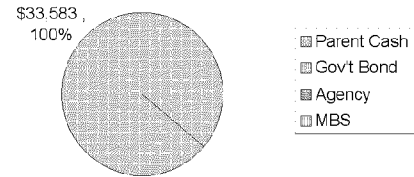
10/03/08

**Liquidity**

- Total Treasury liquid assets ended the day at \$100.9 billion, down \$2.2 billion on the day.
- Parent liquid assets ended the day at \$33.6 billion, down \$2.9 billion on the day.
- MSIP liquid assets ended the day at \$11.1 billion, down \$1.0 billion on the day.
- MS&Co liquid assets ended the day at \$13.5 billion, up \$0.8 billion on the day.

Liquidity (\$MM)					
Date	Parent	Defta	Bank	Non-Bank <sup>(1)</sup>	Total
9/19/2008	\$45,442		\$30,727	\$34,305	\$110,474
9/22/2008	\$29,570	(\$16,872)	\$29,999	\$31,956	\$91,525
9/23/2008	\$34,318	\$4,748	\$26,881	\$30,310	\$91,509
9/24/2008	\$30,573	(\$3,746)	\$29,883	\$28,072	\$88,527
9/25/2008	\$34,958	\$4,386	\$29,747	\$29,807	\$94,513
9/26/2008	\$38,364	\$3,406	\$29,799	\$32,845	\$101,009
9/29/2008	\$39,218	\$954	\$29,397	\$31,166	\$99,762
9/30/2008	\$38,375	(\$343)	\$29,474	\$33,747	\$101,596
10/1/2008	\$36,242	(\$2,133)	\$29,911	\$36,523	\$102,661
10/2/2008	\$36,511	\$269	\$29,756	\$36,818	\$103,085
10/3/2008	\$33,583	(\$2,928)	\$29,770	\$37,504	\$100,856

**Parent Liquidity Composition (\$MM)**



**Short Term Financing Commentary**

- Morgan Stanley issued no CP today

Parent Financing Activity (\$MM)							
Date	WW CP Outstanding		CP Issuance (TD)		LT Issuance (SD)		LTD Buybacks (SD)
	Amount	Avg Days	Amount	Tenor (days)	Amount	Tenor (yrs)	
9/19/2008	\$8,540	59	\$0	0	\$21	3.49	\$53
9/22/2008	\$8,318	58	\$6	28	\$54	3.29	\$333
9/23/2008	\$8,333	57	\$0	0	\$53	4.58	\$187
9/24/2008	\$8,104	58	\$0	0	\$31	1.90	\$149
9/25/2008	\$8,112	57	\$14	5	\$0	.00	\$56
9/28/2008	\$5,945	58	\$0	0	\$37	5.52	\$66
9/29/2008	\$5,473	80	\$0	0	\$47	2.14	\$58
9/30/2008	\$5,387	59	\$0	0	\$67	1.65	\$101
10/1/2008	\$5,233	80	\$0	0	\$0	.00	\$4
10/2/2008	\$5,180	58	\$0	0	\$0	.00	\$39
10/3/2008	\$5,180	58	\$0	0	\$2	3.00	\$165
14 Day Forward Pipeline							
<b>Total / Weighted Average</b>			<b>\$20</b>	<b>12</b>	<b>\$311</b>	<b>3.12</b>	<b>\$1,211</b>

US Bank's Financing Activity					
Sweep Deposits		Retail CDs Outstanding		Retail CDs Issued	
Amount	Defta	Amount	Avg Tenor (yrs)	Amount	Tenor (yrs)
\$33,683		\$0	0	\$0.00	.00
\$34,171	\$306	\$0	0	\$0.00	.00
\$34,346	\$172	\$0	0	\$0.00	.00
\$34,333	(\$75)	\$0	0	\$0.00	.00
\$34,379	\$46	\$0	0	\$0.00	.00
\$34,234	(\$144)	\$0	0	\$0.00	.00
\$33,697	(\$290)	\$0	0	\$0.00	.00
\$33,746	(\$159)	\$0	0	\$0.25	1.76
\$34,008	\$262	\$0	0	\$0.22	2.14
\$34,097	\$86	\$0	0	\$0.14	2.20
\$34,295	\$196	\$0	0	\$0.24	2.29
				<b>\$0.84</b>	<b>2.08</b>

(1) Non-Bank Liquidity includes \$2.9 billion of non-treasury managed cash that is BU originated and carried over from 08/31/08  
 (2) Total Outstanding CP includes Canadian CP of \$0 mm as of 10/03/08  
 (3) CP Issuance excludes daily Canadian CP issuance