# STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION

FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

## SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**
     $ 7,849,027,301
   - **B. Securities (at market)**
     6,098,066,749

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   2,730,581,221

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     588,549,307
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     (529,217,033)

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   16,737,007,545

5. **Accounts liquidating to a deficit and accounts with debit balances**
   - **gross amount**
     349,679,197
   - **Less: amount offset by customer owned securities**
     4,631,461

6. **Amount required to be segregated (add lines 4 and 5)**
   16,741,639,006

## FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     4,817,569,256
   - **B. Securities representing investments of customers' funds (at market)**
     644,912,557

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     6,585,866,918
   - **B. Securities representing investments of customers' funds (at market)**
     5,453,154,191

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   (544,121,857)

10. **Exchange traded options**
    - **A. Value of open long option contracts**
     588,549,307
    - **B. Value of open short option contracts**
     (529,217,033)

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
     13,753,738
    - **B. Securities representing investments of customers' funds (at market)**
     0

12. **Segregated funds on hand (describe:)**
    17,030,467,077

13. **Total amount in segregation (add lines 7 through 12)**
    288,828,071

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    235,000,000

15. **Management Target Amount for Excess funds in segregation**
    53,828,071

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess**
    7198

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<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
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<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
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<tr>
<td>2. Funds in segregated accounts</td>
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<tr>
<td>A. Cash</td>
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<tr>
<td>B. Securities (at market)</td>
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<tr>
<td>C. Total</td>
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<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
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### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder $\hspace{0.5cm} 0 \hspace{1cm} 7305$

1. **Net ledger balance** - Foreign Futures and Foreign Option Trading - All Customers
   - A. **Cash** $\hspace{1cm} 2,762,053,420 \hspace{1cm} 7315$
   - B. **Securities (at market)** $\hspace{1cm} 2,487,080,647 \hspace{1cm} 7317$

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** $\hspace{1cm} 154,297,396 \hspace{1cm} 7325$

3. **Exchange traded options**
   - A. Market value of open option contracts purchased on a foreign board of trade $\hspace{1cm} 18,555,581 \hspace{1cm} 7335$
   - B. Market value of open contracts granted (sold) on a foreign board of trade $\hspace{1cm} (16,848,648) \hspace{1cm} 7337$

4. **Net equity (deficit)** (add lines 1. 2. and 3.) $\hspace{1cm} 5,405,138,396 \hspace{1cm} 7345$

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** $\hspace{1cm} 123,795,111 \hspace{1cm} 7351$
   - Less: amount offset by customer owned securities $\hspace{1cm} (122,671,348) \hspace{1cm} 7352$ $\hspace{1cm} 1,123,763 \hspace{1cm} 7354$

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method** (add lines 4 and 5) $\hspace{1cm} 5,406,262,159 \hspace{1cm} 7355$

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** $\hspace{1cm} 5,406,262,159 \hspace{1cm} 7360$
### SUPPLEMENT TO
### FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
### PART II CSE

#### BROKER OR DEALER
MORGAN STANLEY & CO. LLC

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### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
Pursuant to Commission Regulation 30.7

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     $ 264,146,002
   - B. Other banks qualified under Regulation 30.7
     Name(s): 7510
     $ 381,793,622
     $ 645,939,624

2. **Securities**
   - A. In safekeeping with banks located in the United States
     $ 860,332,084
   - B. In safekeeping with other banks qualified under Regulation 30.7
     Name(s): 7550
     $ 0
     $ 860,332,084

3. **Equities with registered futures commission merchants**
   - A. Cash
     $ 6,467,028
   - B. Securities
     $ 0
   - C. Unrealized gain (loss) on open futures contracts
     $ 1,343,029
   - D. Value of long option contracts
     $ 0
   - E. Value of short option contracts
     $ 0
     $ 7,810,057

4. **Amounts held by clearing organizations of foreign boards of trade**
   Name(s): 7630
   - A. Cash
     $ 0
   - B. Securities
     $ 0
   - C. Amount due to (from) clearing organizations - daily variation
     $ 0
   - D. Value of long option contracts
     $ 0
   - E. Value of short option contracts
     $ 0

5. **Amounts held by members of foreign boards of trade**
   Name(s): 7690
   - A. Cash
     $ 2,302,312,736
   - B. Securities
     $ 1,626,748,563
   - C. Unrealized gain (loss) on open futures contracts
     $ 152,953,091
   - D. Value of long option contracts
     $ 18,555,581
   - E. Value of short option contracts
     $ 4,083,721,323

6. **Amounts with other depositories designated by a foreign board of trade**
   Name(s): 7750
   (16,848,648)
   $ 4,083,721,323

7. **Segregated funds on hand (describe):**
   Name(s): 7750
   $ 0

8. **Total funds in separate section 30.7 accounts**
   $ 5,597,803,088

9. **Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)**
   $ 191,540,929

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**
    $ 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    $ 51,540,929
## Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash
     - $18,276,505,351
   - B. Securities (at market)
     - 6,900,826,321
     - \(-7,029,877,701\)

2. **Net unrealized profit (loss) in open cleared swaps**
   - (7,029,877,701)

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased
     - 0
   - B. Market value of open cleared swaps option contracts granted (sold)
     - 0

4. **Net equity (deficit) (add lines 1, 2, and 3)**
   - $18,147,453,971

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $64,482,503
   - Less: amount offset by customer owned securities
     - 63,219,978
     - 1,262,525

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $18,148,716,496

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash
     - 3,297,786,426
   - B. Securities representing investments of cleared swaps customers’ funds (at market)
     - 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 438,333,303

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash
     - 8,463,721,593
   - B. Securities representing investments of cleared swaps customers’ funds (at market)
     - 0
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
     - 6,462,493,018

9. **Net settlement from (to) derivatives clearing organizations**
   - (81,924,115)

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts
      - 0
    - B. Value of open cleared swaps short option contracts
      - 0

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 0
    - B. Securities representing investments of cleared swaps customers’ funds (at market)
      - 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)
      - 0

12. **Cleared swaps customer funds on hand (describe: ________________________________ )**
    - 0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 18,580,410,225

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 431,693,729

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**
    - 339,693,729