STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

2024-02-26 06:15PM EST Status: Accepted

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

A. Cash \$ 11,366,888,610 [7010] B. Securities (at market) \$ 10,247,906,139 [7020] C. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 5,771,704,367 [7030] C. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 5,771,704,367 [7030] C. Exchange traded options A. Add market value of open option contracts purchased on a contract market \$ 661,211,817 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market \$ 5,111,621,205 [7030] C. Networks liquidating to a deficit and accounts with debit balances gross amount \$ 667,864,477 [7045] C. Accounts liquidating to a deficit and accounts with debit balances gross amount offset by customer owned securities \$ 663,668,999 [7047] \$ 4,195,481 [7050] C. Amount required to be segregated (add lines 4 and 5) \$ 27,430,285,209 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash \$ 4,208,691,205 [7070] B. Securities representing investments of customers funds (at market) \$ 1,677,600,009 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 [7100] B. Securities representing investments of customers funds (at market) \$ 1,677,600,009 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 [7100] C. Securities representing investments of customers funds (at market) \$ 8,570,300,070 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contracts A. Value of open long option contrac	1. Net ledger balance	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 5,771,704,367 7030 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market \$ 661,211,817 7032 4. Net equity (deficit) (total of Lines 1, 2, and 3) \$ 27,426,099,728 7040 5. Accounts liquidating to a deficit and accounts with debit balances \$ 667,864,477 7045 6. Amount required to be segregated (add lines 4 and 5) \$ 27,430,285,209 7060 7. EVINDS IN SEGREGATED ACCOUNTS \$ 4,195,481 7050 7. Deposited in segregated funds bank accounts \$ 4,208,681,205 7070 8. Securities representing investments of customers' funds (at market) \$ 1,677,606,069 7090 9. Margins on deposit with derivatives clearing organizations of contract markets \$ 13,888,713,728 7100 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 8,570,300,077 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 8,570,300,077 7120 10. Exchange traded options \$ 43,999,893 7140 11. Net equities with other FCMs \$ 43,999,893 7140 12. Segregated funds on hand (describe:) \$ 2,7992,876,246 7160 12. Segregated funds on hand (describe:) \$ 2,7992,876,246 7160 13. Total amount in segregation (subtract line 6 from line 13) \$ 5,562,591,037 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation	A. Cash\$ _	11,356,888,610 7010
A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Securities liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities B. G67,864,477 C045 C. Amount required to be segregated (add lines 4 and 5) B. Securities in segregated (add lines 4 and 5) B. Securities representing investments of customers funds (at market) C. Securities representing investments of customers funds (at market) A. Cash B. Securities representing investments of customers in lieu of cash (at market) C. Securities representing investments of customers funds (at market) B. Securities representing investments of customers funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) B. Securities representing investments of customers funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. Ja, 13, 1887, 13, 128 D. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts A. Value of open long option contracts S. G61, 211, 817 E. Securities representing investments of customers funds (at market) S. C. Securities held for particular customers or option customers in lieu of cash (at market) S. G61, 211, 817 E. Securities held for particular customers or option customers in lieu of cash (at market) S. G61, 211, 817 E. Securities held for particular customers or option customers in lieu of cash (at market) S. G61, 211, 817 E. Securities held for particul	B. Securities (at market)\$ _	
A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market C. 611,621,205) 7033 4. Net equity (deficit) (total of Lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities C. Securities representing investments of customers funds (at market) C. Securities representing investments of customers or option customers in lieu of cash (at market) S. Securities representing investments of customers or option customers in lieu of cash (at market) C. Securities representing investments of customers or option customers in lieu of cash (at market) S. Securities representing investments of customers funds (at market) C. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers funds (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing investments of customers in lieu of cash (at market)	2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	5,771,704,367
B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (total of Lines 1, 2, and 3)	3. Exchange traded options	
Net equity (deficit) (total of Lines 1, 2, and 3) \$27,426,089,728 \$7040 \$	A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · · · ·	661,211,817
4. Net equity (deficit) (total of Lines 1, 2, and 3)	B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · · · · · · ·	611,621,205) 7033
Case		
Less: amount offset by customer owned securities \$ (663,668,996) 7047 \$ 4,195,481 7050 6. Amount required to be segregated (add lines 4 and 5) \$ 27,430,285,209 7060 7060 7070 7070 7070 7070 7070 70	5. Accounts liquidating to a deficit and accounts with debit balances	
FUNDS IN SEGREGATED ACCOUNTS Toposited in segregated funds bank accounts Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing organizations of contract markets Securities representing organizations of contract markets Securities representing investments of customers' funds (at market) Securities with other FCMs Securities with other FCMs Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at market) Securities representing investments of customers in lieu of cash (at ma	φ <u> </u>	
FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash \$ 4,208,691,205 7070 B. Securities representing investments of customers' funds (at market) \$ 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 1,677,606,069 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 7100 B. Securities representing investments of customers' funds (at market) \$ 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 8,570,300,070 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) 7130 10. Exchange traded options A. Value of open long option contracts \$ 661,211,817 7132 B. Value of open long option contracts \$ 661,211,817 7132 11. Net equities with other FCMs A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160 C. Securities with other FCMs A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160 12. Segregated funds on hand (describe:)\$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194		
7. Deposited in segregated funds bank accounts \$ 4.208,691,205 7070 A. Cash \$ 7080 B. Securities representing investments of customers' funds (at market) \$ 1,677,606,069 7090 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 1,677,606,069 7090 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 13,888,713,728 7100 A. Cash \$ 13,888,713,728 7100 B. Securities representing investments of customers' funds (at market) \$ 8,570,300,070 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 4445,935,331) 7130 10. Exchange traded options \$ 661,211,817 7132 B. Value of open long option contracts \$ 661,211,817 7132 B. Value of open short option contracts \$ 661,211,817 7132 11. Net equities with other FCMs \$ 43,909,893 7140 A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7150 12. Segregated funds on hand (describe:) 7150 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 235,000,000 7194	6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	27,430,285,209 7060
A. Cash \$ 4,208,691,205 7070 B. Securities representing investments of customers' funds (at market) \$ 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 1,677,606,069 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 7100 B. Securities representing investments of customers' funds (at market) \$ 71110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 8,570,300,070 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) 7130 10. Exchange traded options A. Value of open long option contracts \$ 661,211,817 7132 B. Value of open short option contracts \$ 661,211,817 7132 11. Net equities with other FCMs A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160 E. Segregated funds on hand (describe:)\$ 7170 12. Segregated funds on hand (describe:)\$ 7190 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation	FUNDS IN SEGREGATED ACCOUNTS	
B. Securities representing investments of customers' funds (at market) \$ [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 1,677,606,069 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 [7100] B. Securities representing investments of customers' funds (at market) \$ [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 8,570,300,070 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) [7130] 10. Exchange traded options A. Value of open long option contracts \$ 661,211,817 [7132] B. Value of open short option contracts \$ (611,621,205) [7133] 11. Net equities with other FCMs A. Net liquidating equity \$ 43,909,893 [7140] B. Securities representing investments of customers' funds (at market) \$ [7150] C. Securities held for particular customers or option customers in lieu of cash (at market) \$ [7150] 12. Segregated funds on hand (describe:) \$ [7150] 13. Total amount in segregation (add lines 7 through 12) \$ [7190] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ [7194] 15. Management Target Amount for Excess funds in segregation	7. Deposited in segregated funds bank accounts	
C. Securities held for particular customers or option customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 13,888,713,728 7100 B. Securities representing investments of customers' funds (at market) \$ 5,703,000,000 7120 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 8,570,300,000 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) 7130 10. Exchange traded options A. Value of open long option contracts \$ 661,211,817 7132 B. Value of open short option contracts \$ 661,221,817 7132 11. Net equities with other FCMs A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7150 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 12. Segregated funds on hand (describe:)\$ 7170 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation	•	
8. Margins on deposit with derivatives clearing organizations of contract markets \$ 13,888,713,728 7100 B. Securities representing investments of customers' funds (at market) \$ 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 8,570,300,070 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) 7130 10. Exchange traded options \$ 661,211,817 7132 B. Value of open long option contracts \$ (611,621,205) 7133 11. Net equities with other FCMs \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 43,909,893 7140 E. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194		
A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. 8,570,300,070 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets S. (445,935,331) 7130 10. Exchange traded options A. Value of open long option contracts S. 661,211,817 7132 B. Value of open short option contracts S. (611,621,205) 7133 11. Net equities with other FCMs A. Net liquidating equity S. 43,909,893 7140 B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. 7150 12. Segregated funds on hand (describe: S. 7150 13. Total amount in segregation (add lines 7 through 12) S. 7150 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) S. 562,591,037 7190 15. Management Target Amount for Excess funds in segregation S. 235,000,000 7194	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$ -	1,677,606,069 7090
B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17110 18. \$235,000,000 7194		
C. Securities held for particular customers or option customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts A. Net liquidating equity S. 43,909,893 7140 B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17120 18. 445,935,331 7130 7132 19. 661,211,817 7132 19. 661,221,205 7133 11. Net equities with other FCMs 43,909,893 7140 5 43,909,893 7140 7160 71700 12. Segregated funds on hand (describe: 15. Management Target Amount for Excess funds in segregation 18. 562,591,037 7190 7194	*	
9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (445,935,331) 7130 10. Exchange traded options A. Value of open long option contracts \$ 661,211,817 7132 B. Value of open short option contracts \$ (611,621,205) 7133 11. Net equities with other FCMs A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7150 12. Segregated funds on hand (describe:)\$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation	B. Securities representing investments of customers' funds (at market)\$	
10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts S. G61,211,817 7132 B. Value of open short option contracts S. G61,211,817 7132 B. Value of open short option contracts S. G61,211,817 7132 B. Value of open short option contracts S. G61,211,817 7132 B. Value of open short option contracts S. G61,211,817 7132 B. Value of open short option contracts S. G11,621,205) 7133 11. Net equities with other FCMs A. Net liquidating equity S. G43,909,893 7140 B. Securities representing investments of customers' funds (at market) S. G7160 C. Securities held for particular customers or option customers in lieu of cash (at market) S. G7170 12. Segregated funds on hand (describe: S. G7150 13. Total amount in segregation (add lines 7 through 12) S. G7,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) S. G62,591,037 7190 15. Management Target Amount for Excess funds in segregation S. G35,000,000 7194		
A. Value of open long option contracts B. Value of open short option contracts \$ \frac{661,211,817}{7132} \] B. Value of open short option contracts \$ \frac{611,621,205}{7133} \] 11. Net equities with other FCMs A. Net liquidating equity \$ \frac{43,909,893}{7140} \] B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) \$ \frac{7170}{7150} \] 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ \frac{562,591,037}{7190} \] 15. Management Target Amount for Excess funds in segregation \$ \frac{235,000,000}{7194} \]	9. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · · · · · · \$	(445,935,331) 7130
B. Value of open short option contracts \$\(\) \(\)		
11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 16. Was a subtract line 4 from line 13 and 17 from line 13 and 17 from line 13 and 17 from line 14 and 17 from line 15 and 17 from line 16 from line 17 from line 18 and 17 from line 19 and 17 from line		
A. Net liquidating equity \$ 43,909,893 7140 B. Securities representing investments of customers' funds (at market) \$ 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 12. Segregated funds on hand (describe:)\$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 27,992,876,246 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 562,591,037 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194	B. Value of open short option contracts · · · · · · · · · · · · · · · · · · ·	611,621,205) 7133
B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17. Total amount in segregation 18. Securities representing investments of customers' funds (at market) 19. Total amarket) 19. Total amount in segregation (add lines 7 through 12) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13)	·	
C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170 12. Segregated funds on hand (describe:)\$ 7150 13. Total amount in segregation (add lines 7 through 12)	1 0 1 7	
12. Segregated funds on hand (describe:	B. Securities representing investments of customers' funds (at market)\$ -	7160
13. Total amount in segregation (add lines 7 through 12)	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$ -	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		
15. Management Target Amount for Excess funds in segregation		
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess\$ 327,591,037	15. Management Target Amount for Excess funds in segregation · · · · · · · · · · · · · \$ -	
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · \$	327,591,037 7198

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/24 Page 27

2024-02-26 06:15PM EST

FOCUS Report Part II

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS Status: Accepted AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$2	2,731,229,350	8500
B. Securities (at market)	\$11	1,225,641,206	8510
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$14	1,126,541,178	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·	\$		8530
B. Market value of open cleared swaps option contracts granted (sold)	\$ ⁽)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$28	3,083,411,734	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount\$ 386,272,721 8560			
Less: amount offset by customer owned securities · · · · · · · \$ (384,890,848) 8570	\$	1,381,873	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$28	3,084,793,607	8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,370,969,118	8600
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$14	,440,244,231	8630
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8650
9. Net settlement from (to) derivatives clearing organizations	\$	747,335,074)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts·····	\$		8670
B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·			8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$		8690
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$		8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market) · · · · · · · · · · · · · · · · · · ·			8710
12. Cleared swaps customer funds on hand (describe:)	\$		8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	9,289,519,481	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · · · ·	\$1	,204,725,874	8730
15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·			8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		1,112,725,874	8770

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/24

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

2024-02-26 06:15PM EST Status: Accepted

Items on this page to be reported by a: Futures Commission Merchant

I. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · · · · · · · · · · · · ·	
B. Securities (at market value) 7220	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
B. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Page 29

Name of Firm: MORGAN STANLEY & CO. LLC

As of: _____01/31/24

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2024-02-26 06:15PM EST Status: Accepted

Items on this page to be reported by a:

Futures Commission Merchant

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	. \$]
1. Net ledger balance - Foreign futures and foreign option trading - All Customers		
A. Cash	. \$ 4,944,619,533 7315]
B. Securities (at market)		-
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		,
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	. \$	
B. Market value of open contracts granted (sold) on a foreign board of trade		
4. Net equity (deficit)(add lines 1. 2. and 3.)		
5. Accounts liquidating to a deficit and accounts with		
debit balances - gross amount \$\$\$ 85,475,127 7351]	
Less: amount offset by customer owned securities \$(82,642,882)		
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	9,441,093,202 7355	
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	. \$ 9,441,093,202 7360	

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/24

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

2024-02-26 06:15PM EST Status: Accepted

Items on this page to be reported by:

Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS				
1. Cash in banks				
A. Banks located in the United States	. \$	265,343,828	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): 7510	\$	423,712,391	7520 \$	689,056,219 7530
2. Securities	_	<u> </u>		
A. In safekeeping with banks located in the United States	. \$	933,795,831	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): 7550	\$	74,485,618	7560 \$	1,008,281,449 7570
3. Equities with registered futures commission merchants				
A. Cash	. \$_	44,066,439	7580	
B. Securities	. \$_		7590	
C. Unrealized gain (loss) on open futures contracts	. \$_	253,344	7600	
D. Value of long option contracts	. \$_		7610	
E. Value of short option contracts	. \$(_)	7615	44,319,783 7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): 7630				
A. Cash	. \$_		7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation	. \$_		7660	
D. Value of long option contracts	. \$_		7670	
E. Value of short option contracts	. \$(_)	7675	7680
5. Amounts held by members of foreign boards of trade				
Name(s): 7690				
A. Cash	. \$_	4,489,219,658	7700	
B. Securities	. \$_	1,765,289,585	7710	
C. Unrealized gain (loss) on open futures contracts	. \$_	1,710,052,454	7720	
D. Value of long option contracts	. \$_	15,693,264	7730	
E. Value of short option contracts	. \$(_	(5,928,674)	7735 \$	7,974,326,287 7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): 7750			\$	
7. Segregated funds on hand (describe:		_)	\$	7765
8. Total funds in separate 17 CFR 30.7 accounts			\$	9,715,983,738 7770
9. Excess (deficiency) set aside funds for secured amount				
(Line Item 7770 minus Line Item 7360)			\$	274,890,536 7380
10. Management target amount for excess funds in separate 17 CFR 30.7	accou	nts	\$	140,000,000 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (und	ler) ma	nagement target excess	\$	134,890,536 7785

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 01/31/24