

SIDR REPORT

Firm Name Morgan Stanley & Co LLC
Contact Name Ikram Shah
Contact Phone 212-276-0963
Contact Email ikram.shah@morganstanley
End Date 01/31/2025

Submit Date

Alessandra Reale, 02/03/2025

Firm Name Morgan Stanley & Co LLC
Contact Name Ikram Shah
Contact Phone 212-276-0963
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End Date 01/31/2025

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Depository Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Affiliate</u>	<u>DateAdded</u>
The Bank of Nova Scotia	US	Yes	No	10-OCT-2023
HSBC Bank Malaysia Berhad	MY	Yes	No	11-DEC-2020
CITIGROUP PTY LIMITED	AS	Yes	No	15-NOV-2019
NATIONAL BANK OF CANADA	US	Yes	No	13-JUN-2019
HSBC BANK (TAIWAN) LIMITE	TW	Yes	No	15-AUG-2018
HSBC - SEOUL BRANCH	KS	Yes	No	15-AUG-2018
Citibank NA Tokyo Branch	US	Yes	No	07-AUG-2017
Standard Chartered Bank Singa	SN	Yes	No	15-SEP-2016
Citibank NA London	UK	Yes	No	15-SEP-2016
CITIBANK INTERNATIONAL PI	NO	Yes	No	15-SEP-2016
CITIBANK INTERNATIONAL PI	SW	Yes	No	15-SEP-2016
CITIBANK INTERNATIONAL PI	DA	Yes	No	15-SEP-2016
Standard Charter HK	CH	Yes	No	15-SEP-2016
Citibank Canada	US	Yes	No	30-NOV-2015
EUROCLEAR BANK SA	BE	Yes	No	15-JUN-2015
WELLS FARGO BANK NA	US	Yes	No	29-JAN-2015
Federated Investors	US	Yes	No	04-JUN-2014
Wells Fargo Advantage	US	Yes	No	14-MAR-2014
STATE STREET GLOBAL MAR	US	Yes	No	18-NOV-2013
BLACKROCK	US	Yes	No	01-OCT-2013
CITIBANK N.A. AUSTRALIA	AS	Yes	No	01-AUG-2013
STATE STREET BANK AND TF	US	Yes	No	28-JUN-2013
Banco Nacional De Mexico S.A	MX	Yes	No	18-MAR-2013
Citibank JPY Limited	JA	Yes	No	13-JUL-2012

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JP MORGAN CHASE BANK LC	UK	Yes	No	24-APR-2024
CITIGROUP GLOBAL MARKET	GE	Yes	No	12-JUL-2012
CITIBANK AS	AS	Yes	No	12-JUL-2012
ROYAL BANK OF CANADA	CN	Yes	No	12-JUL-2012
HSBC	US	Yes	No	12-JUL-2012
MORGAN STANLEY INSTITUT	US	Yes	Yes	12-JUL-2012
JP MORGAN CHASE BANK N.	US	Yes	No	12-JUL-2012
CITIBANK N A	US	Yes	No	12-JUL-2012
BROWN BROTHERS HARRIM.	US	Yes	No	12-JUL-2012
BMO HARRIS BANK NA	US	Yes	No	12-JUL-2012
BANK OF NEW YORK	US	Yes	No	12-JUL-2012
DEUSTCHE BANK AG	US	Yes	No	12-JUL-2012

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Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>	<u>Affiliate</u>
WELLS FARGO SECURITIES LLC	US	Yes	18-AUG-2021	No
SG AMERICAS SECURITIES LLC	US	Yes	02-JAN-2015	No

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Foreign Exempt Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>	<u>Affiliate</u>
SAMSUNG FUTURES	KS	Yes	05-JUN-2020	No
MORGAN STANLEY EUROPE SE	GE	Yes	28-FEB-2019	Yes
Morgan Stanley Australia	AS	Yes	11-JUN-2018	Yes
BMO NESBITT BURNS INC	CN	Yes	15-JUN-2017	No
BANCO SANTANDER SA	MX	Yes	15-JUN-2017	No
MS HK SECURITIES LIMITED	HK	Yes	17-JUL-2012	Yes
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	KS	Yes	17-JUL-2012	Yes
MORGAN STANLEY MUFG SECURITIES CO LTD	JA	Yes	12-JUL-2012	Yes
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	SN	Yes	12-JUL-2012	Yes
MORGAN STANLEY TAIWAN LIMITED	JA	Yes	12-JUL-2012	Yes
MORGAN STANLEY & CO INTERNATIONAL PLC	US	Yes	12-JUL-2012	Yes

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Foreign Non Exempt Carrying Broker Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>Date Added</u>	<u>Affiliate</u>
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Clearing House Relationships

<u>Name</u>	<u>Country</u>	<u>Active</u>	<u>DateAdded</u>	<u>Affiliate</u>
LCH SA	FR	Yes	15-OCT-2024	No
Nodal Exchange	US	Yes	15-OCT-2015	No
LCH.Clearnet LLC	US	Yes	29-AUG-2014	No
ICE Clear Europe Limited	UK	Yes	17-SEP-2012	No
LCH.Clearnet Ltd	US	Yes	17-JUL-2012	No
ICE Clear Credit	US	Yes	17-JUL-2012	No
Options Clearing Corporation	US	Yes	12-JUL-2012	No
New York Portfolio Clearing LLC	US	Yes	12-JUL-2012	No
ICE Clear US Inc	US	Yes	12-JUL-2012	No
CME GROUP	US	Yes	12-JUL-2012	No

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Segregation Investment Detail

1. Cash at Banks	1,826,075,512	9730
2. US Government Securities	0	9600
3. Bank Certificates of Deposit	0	9610
4. Money Market Funds	0	9620
5. Municipal Securities	0	9635
6. Government Sponsored Enterprise Securities	0	9655
7. Customer Owned Investments	13,219,120,161	9698
8. Funds at Derivatives Clearing Organizations and FCMs	14,663,185,969	9697
9. Cash on Hand	0	9735
Total	<u>29,708,381,642</u>	9699

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Secured Investment Detail

1. Cash at Banks	616,885,487	8245
2. US Government Securities	0	8600
3. Bank Certificates of Deposit	0	8610
4. Money Market Funds	0	8620
5. Municipal Securities	0	8630
6. Government Sponsored Enterprise Securities	0	8650
7. Customer Owned Investments	2,420,407,034	8695
8. Funds at Clearing Organizations and Carrying Brokers	5,478,778,752	8697
9. Cash on Hand	0	8635
Total	<u>8,516,071,273</u>	8699

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Swaps Investment Detail

1. Cash at Banks	3,717,067,330	7245
2. US Government Securities	0	7600
3. Bank Certificates of Deposit	0	7610
4. Money Market Funds	0	7620
5. Municipal Securities	0	7630
6. Government Sponsored Enterprise Securities	0	7650
7. Customer Owned Investments	9,863,493,645	7695
8. Funds at Derivatives Clearing Organizations and FCMs	15,384,675,009	7697
9. Cash on Hand	0	7635
Total	28,965,235,984	7699

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Itemized Details

Cash at Banks - SwapsBox7245

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	45,096,847	0
Citibank NA London	1,113,142,204	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	106,799,185	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0

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	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	1,476,991	0
CITIBANK AS	0	0
Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	0	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	13,346,652	0
CITIBANK N A	330,998,337	0
JP MORGAN CHASE BANK N A	1,473,252,361	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	0	0
JP MORGAN CHASE BANK LONDON	22,039,814	0
The Bank of Nova Scotia	500,000,000	0
ROYAL BANK OF CANADA	110,914,939	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	3,717,067,330	0

Itemized Details

Customer Owned Investments - Swaps Box7695

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0

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	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	0	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	9,353,818	0
CITIBANK AS	0	0

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Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	1,571,964,649	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Clearnet Ltd	8,282,175,178	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	0	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	9,863,493,645	0

Itemized Details

CFunds at Derivatives Clearing Organizations and FCMs - Swaps Box7697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	66,330,441	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	0	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0

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	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	4,673,261,587	0
ICE Clear Credit	5,088,144,510	0
ICE Clear Europe Limited	0	0

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	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
ICE Clear US Inc	0	0
LCH.Cleernet Ltd	5,556,938,471	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	0	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	15,384,675,009	0

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Cash at Banks - Secured Box8245

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	21,957,716	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	530	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	35,808,346	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	1,792,597	0
CITIBANK INTERNATIONAL PLC Stockholm branch	2,294,317	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	106,544	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0

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LCH.Cleernet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	14,315,809	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	17,107,617	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	0	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Cleernet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	119,414,078	0
CITIBANK N A	168,819,223	0
JP MORGAN CHASE BANK N A	208,414,022	0

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MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	1,163,037	0
JP MORGAN CHASE BANK LONDON	25,691,651	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	616,885,487	0

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LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	50,231,409	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	81,426,545	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	73,682	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0

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MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	405,480,506	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	1,120,038,937	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	0	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	763,155,955	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0

Firm Name Morgan Stanley & Co LLC
Contact Name Ikram Shah
Contact Phone 212-276-0963
Contact Email ikram.shah@morganstanley
End Date 01/31/2025

Submit Date Alessandra Reale, 02/03/2025

2,420,407,034 **0**

Itemized Details

Funds at Derivatives Clearing Organizations and FCMs - Secured Box8697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	557,073,205	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	282,898,147	0
Citibank NA Tokyo Branch	0	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	6,316,192	0
WELLS FARGO BANK NA	0	0
LCH.Cleernet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	482,616,047	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0
MS HK SECURITIES LIMITED	297,685,247	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	5,130,392	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	397,519,144	0
MORGAN STANLEY MUFG SECURITIES CO LTD	283,418,486	0

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Itemized Details

Funds at Derivatives Clearing Organizations and FCMs - Secured Box8697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	414,567,363	0
MORGAN STANLEY TAIWAN LIMITED	10,296,053	0
MORGAN STANLEY & CO INTERNATIONAL PLC	2,636,002,344	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	0	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	0	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	105,256,132	0
STATE STREET GLOBAL MARKETS LLC	0	0
	5,478,778,752	0

Itemized Details

Funds at Derivatives Clearing Organizations and FCMs- Segregation Box9697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	0	0

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Itemized Details

Funds at Derivatives Clearing Organizations and FCMs- Segregation Box9697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	0	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	26,679,413	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	12,597,096	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	0	0

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Itemized Details

Funds at Derivatives Clearing Organizations and FCMs- Segregation Box9697

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	14,275,523,083	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	561,316,121	0
ICE Clear US Inc	-196,527,496	0
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	-16,402,248	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0
BMO HARRIS BANK NA	0	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	14,663,185,969	0

Itemized Details

Customer Owned Investments - Segregation Box9698

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	0	0
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	0	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0

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End Date 01/31/2025

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Itemized Details

Customer Owned Investments - Segregation Box9698

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	0	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	0	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	10,261,254,070	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	2,065,214,322	0

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End Date 01/31/2025

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Itemized Details

Customer Owned Investments - Segregation Box9698

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	668,026,907	0
BANK OF NEW YORK	0	0
CITIBANK N A	0	0
JP MORGAN CHASE BANK N A	0	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	10,354,478	0
BMO HARRIS BANK NA	214,270,384	0
JP MORGAN CHASE BANK LONDON	0	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	0	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	13,219,120,161	0

Itemized Details

Cash at Banks - Segregation Box9730

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
LCH SA	0	0
HSBC Bank Malaysia Berhad	0	0
CITIGROUP PTY LIMITED	0	0
NATIONAL BANK OF CANADA NY BRANCH	250,000,000	0
MORGAN STANLEY EUROPE SE	0	0
HSBC BANK (TAIWAN) LIMITED	0	0
HSBC - SEOUL BRANCH	0	0
Morgan Stanley Australia	0	0
Citibank NA Tokyo Branch	225,571	0
Citibank NA London	0	0
CITIBANK INTERNATIONAL PLC Oslo Branch	0	0
CITIBANK INTERNATIONAL PLC Stockholm branch	0	0
CITIBANK INTERNATIONAL PLC Copenhagen Branch	0	0
Citibank Canada	0	0
EUROCLEAR BANK SA	0	0
Standard Chartered Bank Singapore	0	0
BANCO SANTANDER SA	0	0
WELLS FARGO BANK NA	0	0
LCH.Clearnet LLC	0	0

Firm Name Morgan Stanley & Co LLC
Contact Name Ikram Shah
Contact Phone 212-276-0963
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End Date 01/31/2025

Submit Date Alessandra Reale, 02/03/2025

Itemized Details

Cash at Banks - Segregation Box9730

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
WELLS FARGO SECURITIES LLC	0	0
Wells Fargo Advantage	0	0
SAMSUNG FUTURES	0	0
Nodal Exchange	0	0
Banco Nacional De Mexico S.A.	0	0
CITIBANK N.A. AUSTRALIA	6,572	0
MS HK SECURITIES LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC SEOUL	0	0
Federated Investors	0	0
Citibank JPY Limited	0	0
BLACKROCK	0	0
CITIGROUP GLOBAL MARKETS DEUTSCHLAND AG & CO	0	0
BMO NESBITT BURNS INC	0	0
MORGAN STANLEY MUFG SECURITIES CO LTD	0	0
MORGAN STANLEY ASIA SINGAPORE SECURITIES PTE LTD	0	0
MORGAN STANLEY TAIWAN LIMITED	0	0
MORGAN STANLEY & CO INTERNATIONAL PLC	0	0
STATE STREET BANK AND TRUST COMPANY	0	0
CITIBANK AS	0	0
Standard Charter HK	2,212,945	0
HSBC	0	0
BROWN BROTHERS HARRIMAN & CO	0	0
DEUSTCHE BANK AG	0	0
CME GROUP	0	0
ICE Clear Credit	0	0
ICE Clear Europe Limited	0	0
ICE Clear US Inc	0	0
LCH.Clearnet Ltd	0	0
New York Portfolio Clearing LLC	0	0
Options Clearing Corporation	0	0
BANK OF NEW YORK	178,037,723	0
CITIBANK N A	664,931,773	0
JP MORGAN CHASE BANK N A	618,577,271	0
MORGAN STANLEY INSTITUTIONAL LIQUIDITY FUNDS	0	0

Firm Name Morgan Stanley & Co LLC
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End Date 01/31/2025

Submit Date Alessandra Reale, 02/03/2025

Itemized Details

Cash at Banks - Segregation Box9730

	<u>Total Amount</u>	<u>Amount Subject To Repo</u>
BMO HARRIS BANK NA	2,276,104	0
JP MORGAN CHASE BANK LONDON	102,743,893	0
The Bank of Nova Scotia	0	0
ROYAL BANK OF CANADA	7,063,660	0
SG AMERICAS SECURITIES LLC	0	0
STATE STREET GLOBAL MARKETS LLC	0	0
	1,826,075,512	0