2023-12-22 05:00PM EST Status: Accepted

FOCUS Report Part II

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

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

SEGREGATION REQUIREMENTS

A. Cash \$ 10,362,403,373 [7010] B. Securities (at market) \$ 12,455,894,279 [7020] C. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 12,455,894,279 [7020] C. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 12,455,894,279 [7032] C. Exchange traded options A. Add market value of open option contracts purchased on a contract market \$ 514,533,875 [7032] C. B. Deduct market value of open option contracts granted (sold) on a contract market \$ 520,013,426 [7033] C. Net unrealized profit (loss) in unrealized profit of the strain of	1. Net ledger balance	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market . \$ 3,049,961,347 7030 3. Exchange traded options 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 A. Net equity (deficit) (total of Lines 1, 2, and 3) . \$ 25,862,779,448 7040 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount . \$ 2,498,285,276 7045 Less: amount offset by customer owned securities . \$ 2,494,649,489 7047 \$ 3,635,787 7050 6. Amount required to be segregated (add lines 4 and 5) . \$ 25,866,415,235 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash . \$ 1,502,660,523 7070 B. Securities representing investments of customers' funds (at market) . \$ 3,730,030,641 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash . \$ 12,398,829,962 7100 8. Securities representing investments of customers' funds (at market) . \$ 2,241,20,124 7130 9. Net settlement from (to) derivatives clearing organizations of contract markets . \$ 3,725,883,683 7120 10. Exchange traded options A. Value of open long option contracts . \$ 514,533,875 7132 8. Value of open long option contracts . \$ 514,533,875 7132 8. Securities representing investments of customers' funds (at market) . \$ 224,120,124 7130 11. Net equities with other FCMs A. Net liquidating equity . \$ 43,328,145 7140 8. Securities held for particular customers or option customers in lieu of cash (at market) . \$ 50,013,426 7170 12. Segregated funds on hand (describe:	A. Cash\$.	10,362,403,373
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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 S. (520,013,426) 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 \$. (2,498,285,276) 7045 E. (2,494,649,489) 7047 \$. (3,635,787) 7050 6. Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers funds (at market) C. Securities representing investments of customers in lieu of cash (at market) B. Securities representing investments of customers funds (at market) C. 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) 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 rep	2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$.	3,049,961,347 7030
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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 · · · · · · · · · · · · · · · · · · ·	520,013,426) 7033
Case	4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	25,862,779,448 7040
Less: amount offset by customer owned securities	5. Accounts liquidating to a deficit and accounts with debit balances	
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7. Deposited in segregated funds bank accounts 1,502,660,523 7070 A. Cash \$ 7080 B. Securities representing investments of customers' funds (at market) \$ 3,730,030,641 7090 B. Margins on deposit with derivatives clearing organizations of contract markets \$ 12,398,829,962 7100 B. Securities representing investments of customers' funds (at market) \$ 7110 \$ 8,725,863,638 7120 B. Securities representing investments of customers in lieu of cash (at market) \$ 8,725,863,638 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 224,120,124 7130 10. Exchange traded options \$ 224,120,124 7130 A. Value of open long option contracts \$ 514,533,875 7132 B. Value of open short option contracts \$ 514,533,875 7132 B. Value of open short option contracts \$ 520,013,426) 7193 11. Net equities with other FCMs \$ 43,328,145 7140 A. Net liquidating equity \$ 43,328,145 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)	6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · \$.	25,866,415,235 7060
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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 for language and		
A. Net liquidating equity \$ 43,328,145 \ \begin{array}{cccccccccccccccccccccccccccccccccccc	B. Value of open short option contracts\$	520,013,426) 7133
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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) \$ 26,619,353,482 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 752,938,247 15. Management Target Amount for Excess funds in segregation \$ 235,000,000	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		
The state of the s		
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess\$ 517,938,247		
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$	517,938,247 7198

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 11/30/23 Page 27

2023-12-22 05:00PM 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	\$(2,813,0	28,777) 8500
B. Securities (at market)	\$9,008,5	515,853 8510
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$21,360,5	528,825 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)	\$ 27,556,0	015,901 8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount\$ 104,516,048 8560		
Less: amount offset by customer owned securities · · · · · · · \$ (103,209,616)	\$1,3	306,432 8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) · · · · · · · · · · · · · · · · · ·	\$\$ 27,557,5	322,333 8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS		
7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$3,540,7	774,445 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)		109,415 8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	\$14,792,6	8630
B. Securities representing investment of cleared swaps customers' funds (at market)		
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		
9. Net settlement from (to) derivatives clearing organizations		
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)	\$\$ 27,870,5	590,078 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · · · · · · · · · · · ·		267,745 8730
15. Management target amount for excess funds in cleared swaps segregated accounts · · · · · · · · · · · · · · · · · · ·		000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		267,745 8770

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 11/30/23

FOCUS Report Part II

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

2023-12-22 05:00PM EST Status: Accepted

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

. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · \$ [7210]	
B. Securities (at market value) · · · · · · · · · · · · · · · · · · ·	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
B. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

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Name of Firm: MORGAN STANLEY & CO. LLC

As of: _____11/30/23

FOCUS Report Part II

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

2023-12-22 05:00PM 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	. \$ [7305]
1. Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	5,337,672,190 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.)	8,399,023,593
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 116,853,088 7351	
Less: amount offset by customer owned securities \$\(\) \[\) \[\) \[\]	
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	8,400,423,037
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	8,400,423,037 7360

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Name of Firm: MORGAN STANLEY & CO. LLC

As of: _____11/30/23

FOCUS Report Part II

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

2023-12-22 05:00PM EST Status: Accepted

217,146,718 7785

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	\$	191,308,796	7500	
B. Other banks qualified under 17 CFR. 30.7		· · · ·	-	
Name(s): 7510	\$	411,165,746	7520 \$	602,474,542 7530
2. Securities		,, <u>-</u>		, ,
A. In safekeeping with banks located in the United States	\$	1,293,634,739	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7		, , ,	-	
Name(s): 7550	\$	79,534,368	7560 \$	1,373,169,107
3. Equities with registered futures commission merchants		-,,		,,, -
A. Cash	\$	43,809,651	7580	
B. Securities	\$	-,,	7590	
C. Unrealized gain (loss) on open futures contracts	\$	404.647	7600	
D. Value of long option contracts	\$,	7610	
E. Value of short option contracts	\$()	7615 \$	44,214,298 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	\$	5,049,934,159	7700	
B. Securities		1,416,537,413		
C. Unrealized gain (loss) on open futures contracts	\$	269,046,840	7720	
D. Value of long option contracts		10,657,712		
E. Value of short option contracts	\$((8,464,316)		6,737,711,808 7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): 7750			\$	7760
7. Segregated funds on hand (describe:)		\$	7765
8. Total funds in separate 17 CFR 30.7 accounts			\$	8,757,569,755
9. Excess (deficiency) set aside funds for secured amount			-	<u> </u>

Name of Firm: MORGAN STANLEY & CO. LLC

(Line Item 7770 minus Line Item 7360)

As of: 11/30/23

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts ______\$ 140,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess\$

.....\$<u>357,146,718</u>7380