2024-05-23 04:41PM EDT 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	1. Net ledger balance	
2. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ (4,175,134,653) 7030 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market \$ 396,810,900 7032 4. Net equit (deficit) (total of Lines 1, 2, and 3) \$ (26,293,072,318 7040 5. Accounts liquidating to a deficit and accounts with debit balances \$ (1,635,730,494 7045 6. Amount required to be segregated (add lines 4 and 5) \$ (26,295,041,383 7060 7. Deposited in segregated funds bank accounts \$ (2,421,343,734 7070 8. Securities representing investments of customers' funds (at market) \$ (2,421,343,734 7070 8. Securities representing investments of customers' funds (at market) \$ (2,421,343,734 7070 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (30,635,879 7130 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (30,635,879 7130 10. Exchange traded options \$ (30,635,879 7130 11. Net equities with other FCMs \$ (30,635,879 7130 12. Segregated funds on hand (describe) \$ (30,635,879 7130 13. Total amount in segregation (add lines 7 through 12) \$ (30,635,879 7130 14. Excess (deficiency) funds on hand (describe) \$ (30,635,879 7130 15. Management Target Amount of Excess funds in segregation (subtract line 6 form line 13) \$ (33,630,000) 16. Management Target Amount for Excess funds in segregation (subtract line 6 form line 13) \$ (33,630,000) 17. Management Target Amount for Excess funds in segregation (subtract line 6 form line 13) \$ (33,600,000) 17. Management Target Amount for Excess funds in segregation (subtract line 6 form line 13) \$ (33,600,000) 17. Management Target Amount for Excess funds in segregation (subtract line 6 form line 13) \$ (33,600,000) 17. Management Target Amount for Excess funds in segregation (subtract line 6 form line 13) \$ (33,600,0	A. Cash\$	19,663,316,233 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 A. Net equity (deficit) (total of Lines 1, 2, and 3) A. Net equity (deficit) (total of Lines 1, 2, and 3) A. Net equity (deficit) (total of Lines 1, 2, and 3) B. Deduct market value of open option contracts with debit balances - gross amount Less: amount offset by customer owned securities C. Securities by customer owned securities C. Securities of the spread (add lines 4 and 5) B. Securities representing accounts 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) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. Jale 14,202,776,847 [7100] P. 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. Jale 14,202,376,847 [7120] B. Securities representing investments of customers in lieu of cash (at market) S. Jale 14,202,776,847 [7100] P. Net settlement from (to) derivatives clearing organizations of contract markets A. Value of open long option contracts A. Value of open short opt	B. Securities (at market) \$	10,839,304,127 7020
A. Add 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 S. 431,224,289) [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 S. 1,633,761,429) [7047] Easi amount offset by customer owned securities S. 1,633,761,429) [7047] S. 1,969,065 [7050] 6. Amount required to be segregated (add lines 4 and 5) EVINDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash S. 2,421,343,734 [7070] 8. Securities representing investments of customers funds (at market) C. Securities held for particular customers or option customers in lieu of cash (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 funds (at market) S. Securities representing investments of customers in lieu of cash (at market) S. Securities representing organizations of contract markets A. Value of open long option contracts A. Value of open short option contracts S. 396,810,900 [7132] B. Securities representing investments of customers funds (at market) S. 30,780,513 [7130] 10. Exchange traded options A. Net liquidating equity S. 30,780,513 [7140] B. Securities held for particular customers or option customers in lieu of cash (at market) S. 30,780,513 [7140] B. Securities representing investments of customers funds (at market) S. 30,780,513 [7140] S. Securities held for particular customers or option customers in lieu of cash (at m	2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	(4,175,134,653) 7030
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	
4. Net equity (deficit) (total of Lines 1, 2, and 3)	A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · \$	
Second S	B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · \$	(431,224,289) 7033
General Common	4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · \$	26,293,072,318 7040
Less: amount offset by customer owned securities \$ 1,633,761,429 7047 \$ 1,969,065 7050 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7060 \$ 26,295,041,383 7070 \$ 2,421,343,734 7070 707	5. Accounts liquidating to a deficit and accounts with debit balances	
FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SECRET IN SEGREGATED ACCOUNTS FUNDS IN SECRET IN SECR		
FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SEGREGATED ACCOUNTS FUNDS IN SECRET IN SEGREGATED ACCOUNTS FUNDS IN SECRET IN SECR	Less: amount offset by customer owned securities · · · · · · · · \$ (1,633,761,429) 7047 \$	1,969,065
7. Deposited in segregated funds bank accounts \$ 2,421,343,734 7070 A. Cash \$ 7080 B. Securities representing investments of customers' funds (at market) \$ 1,816,340,580 7090 8. Margins on deposit with derivatives clearing organizations of contract markets \$ 14,202,776,647 7100 B. Securities representing investments of customers' funds (at market) \$ 14,202,776,647 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 9,022,963,547 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 9,022,963,547 7130 10. Exchange traded options \$ (530,635,879) 7130 A. Value of open long option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ 30,780,513 7140 B. Securities with other FCMs \$ 30,780,513 7140 A. Net liquidating equity \$ 30,780,513 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7150 12. Segregated funds on hand (describe: \$ 30,780,513 7180 13. Total amount in seg	6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · \$	26,295,041,383 7060
A. Cash \$ 2,421,343,734 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) \$ 1,816,340,580 7090 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash \$ 14,202,776,647 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) \$ 9,022,963,547 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ 9,022,963,547 7120 10. Exchange traded options A. Value of open long option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ 396,810,900 7132 11. Net equities with other FCMs A. Net liquidating equity \$ 30,780,513 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 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:	FUNDS IN SEGREGATED ACCOUNTS	
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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 \$ 14,202,776,647 7100 B. Securities representing investments of customers' funds (at market) \$ 9,022,963,547 7120 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 9,022,963,547 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (530,635,879) 7130 10. Exchange traded options A. Value of open long option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ (431,224,289) 7133 11. Net equities with other FCMs A. Net liquidating equity \$ 30,780,513 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:)\$ 26,929,155,753 7180 13. Total amount in segregation (add lines 7 through 12) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194	A. Cash\$	2,421,343,734 7070
8. Margins on deposit with derivatives clearing organizations of contract markets 14,202,776,647 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) \$ 9,022,963,547 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (530,635,879) 7130 10. Exchange traded options \$ 396,810,900 7132 A. Value of open long option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ 431,224,289) 7133 11. Net equities with other FCMs \$ 30,780,513 7140 B. Securities representing investments of customers' funds (at market) \$ 30,780,513 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 634,114,370 7190 13. Total amount in segregation (add lines 7 through 12) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 235,000,000 7194 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 71	B. Securities representing investments of customers' funds (at market)\$	7080
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) 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 S. 396,810,900 7132 B. Value of open short option contracts S. 430,780,513 7140 B. Securities 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) S. 7170 12. Segregated funds on hand (describe: 13. Total amount in segregation (add lines 7 through 12) S. 634,114,370 7190 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) S. 235,000,000 7194	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	1,816,340,580 7090
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) \$ 9,022,963,547 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (530,635,879) 7130 10. Exchange traded options \$ 396,810,900 7132 B. Value of open long option contracts \$ (431,224,289) 77133 11. Net equities with other FCMs \$ 30,780,513 7140 B. Securities representing investments of customers' funds (at market) \$ 30,780,513 7140 B. Securities representing investments of 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: \$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194		
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9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (530,635,879) 7130 10. Exchange traded options A. Value of open long option contracts \$ 396,810,900 7132 B. Value of open short option contracts \$ (431,224,289) 7133 11. Net equities with other FCMs A. Net liquidating equity \$ 30,780,513 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) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation		
10. Exchange traded options A. Value of open long option contracts S. 396,810,900 7132 B. Value of open short option contracts \$ (431,224,289) 7133 11. Net equities with other FCMs A. Net liquidating equity S. 30,780,513 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) \$ 7170 12. Segregated funds on hand (describe: \$ 7150 13. Total amount in segregation (add lines 7 through 12) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194		
A. Value of open long option contracts B. Value of open short option contracts \$\frac{396,810,900}{7132}\$ B. Value of open short option contracts \$\frac{431,224,289}{7133}\$ 11. Net equities with other FCMs A. Net liquidating equity \$\frac{30,780,513}{7140}\$ B. Securities representing investments of customers' funds (at market) \$\frac{7160}{7170}\$ C. Securities held for particular customers or option customers in lieu of cash (at market) \$\frac{7170}{7150}\$ 12. Segregated funds on hand (describe: \$\frac{7150}{7150}\$ 13. Total amount in segregation (add lines 7 through 12) \$\frac{26,929,155,753}{7180}\$ 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$\frac{634,114,370}{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 · · · · · · · · · · \$	(530,635,879) 7130
B. Value of open short option contracts \$\frac{431,224,289}{7133}\$ 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 \$\frac{431,224,289}{7133} \bar{7140} \$\frac{7140}{7160} \$\frac{7170}{7150} \$\frac{7170}{7150} \$\frac{7170}{7150} \$\frac{7170}{7150} \$\frac{7150}{7150} \$\frac{7150}{7150} \$\frac{7150}{7150} \$\frac{7150}{7150} \$\frac{7150}{7190} \$\frac{7150}{7190} \$\frac{7150}{7190} \$\frac{7150}{7190} \$\frac{7150}{7190} \$\frac{7190}{7194} \$\frac{7190}{7194} \$\frac{7190}{7194}	· ·	
11. Net equities with other FCMs A. Net liquidating equity \$ 30,780,513 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) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194		
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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) \$ 26,929,155,753 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 634,114,370 7190 15. Management Target Amount for Excess funds in segregation \$ 235,000,000 7194	·	
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. Securities representing investments of customers in lieu of cash (at market) 17. Total 26,929,155,753 7180 7190 7190		
12. Segregated funds on hand (describe: 7150 13. Total amount in segregation (add lines 7 through 12)	B. Securities representing investments of customers' funds (at market)\$	
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\$ 399,114,370		
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · \$	399,114,370 7198

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 04/30/24

2024-05-23 04:41PM EDT

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	\$	141,211,692	8500
B. Securities (at market)	\$	9,275,222,095	8510
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$	18,689,560,551	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)			8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount\$]		
Less: amount offset by customer owned securities\$ (] \$	1,991,591	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) · · · · · · · · · · · · · · · · · ·	\$	28,107,985,929	8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,306,354,589	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	\$	15,350,560,730	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			
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)	\$	28,420,639,768	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · · · · · · · · · · · · · · · · ·			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	\$	220,653,839	8770

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 04/30/24

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FOCUS Report Part II

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

2024-05-23 04:41PM EDT 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 · · · · · · · \$ [7210]	
B. Securities (at market value) · · · · · · · · · · · · · · · · · · ·	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 04/30/24

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

2024-05-23 04:41PM EDT 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	\$ 6,759,041,037 7315
B. Securities (at market)	\$ 2,613,642,091 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$144,526,597 7325
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	\$ 80,626,525 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$ 9,542,037,296 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount \$ 41,231,542 7351	
Less: amount offset by customer owned securities \$(\$ 1,565,768 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 9,543,603,064 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 9,543,603,064 7360

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 04/30/24

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

2024-05-23 04:41PM EDT 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	\$	308,676,677 7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): 7510	\$	724,859,332 7520 \$	1,033,536,009 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	941,981,679 7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 7550	\$	95,055,701 7560 \$	1,037,037,380 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	64,366,817	
B. Securities	\$	7590	
C. Unrealized gain (loss) on open futures contracts	\$	10,572,647 7600	
D. Value of long option contracts	\$	7610	
E. Value of short option contracts	\$() 7615 \$	74,939,464 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	\$	5,896,843,059	
B. Securities	\$	1,576,604,712 7710	
C. Unrealized gain (loss) on open futures contracts	\$	133,953,950 7720	
D. Value of long option contracts	\$	80,626,525 7730	
E. Value of short option contracts	\$((55,798,954))7735 \$	7,632,229,292 7740
6. Amounts with other depositories designated by a foreign board of trad	le		
Name(s): 7750	<u> </u>	\$	7760
7. Segregated funds on hand (describe:) .	\$	7765
B. Total funds in separate 17 CFR 30.7 accounts		\$	9,777,742,145 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$	234,139,081 7380
10. Management target amount for excess funds in separate 17 CFR 30	.7 accounts	\$	140.000.000 7780

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 04/30/24

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess\$ 94,139,081 7785