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

1. Net ledger balance	
A. Cash\$.	21,480,420,123 7010
B. Securities (at market) ************************************	11,289,790,419
2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	(5,125,462,564) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · ·	497,722,176
B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · \$ (357,586,619) 7033
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	27,784,883,535
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$ 977,312,529 7045	
Less: amount offset by customer owned securities · · · · · · · · \$ (975,257,860) 7047 \$	2,054,669 7050
6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	27,786,938,204 7060
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Cash\$ -	522,343,654 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) · · · · · · · · · \$	352,184,057 7090
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash\$.	16,527,911,725
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. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · · · \$	338,309,956 7130
10. Exchange traded options	
A. Value of open long option contracts · · · · · · · · · · · · · · · · · · ·	
B. Value of open short option contracts \$1_	357,586,619) 7133
11. Net equities with other FCMs	
A. Net liquidating equity · · · · · · · \$.	
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) · · · · · · · · · \$	
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. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · \$.	818,620,326 7198

Name of Firm: MORGAN STANLEY & CO. LLC

As of: _____10/31/24

2024-11-26 03:05PM 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	Ψ —	5,875,981,010	
B. Securities (at market)	\$_	10,000,671,267	8510
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$_	12,738,219,362	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)	\$_	28,614,871,639	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount\$ 77,656,770 8560	.]		
Less: amount offset by customer owned securities · · · · · · · · \$ (76,121,204) 8570	·] _{\$ _}	1,535,566	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) · · · · · · · · · · · · · · · · · ·	\$_	28,616,407,205	8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS			
7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$_	4,002,511,512	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	\$_	14,920,401,318	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· · · · · · · · · · · · · · · · · · ·			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)		28,937,675,553	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		000 000 040	8770

Name of Firm: MORGAN STANLEY & CO. LLC

As of: _____10/31/24

excess

2024-11-26 03:05PM EST Status: Accepted

FOCUS Report Part II

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

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

1. 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) [7220]	
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: _____10/31/24 Page 29

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

2024-11-26 03:05PM 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	\$6,154,443,391	7315
B. Securities (at market)	\$ 2,319,239,421	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ (162,062,358)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 37,310,271	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$8,332,880,508	7345
5. Accounts liquidating to a deficit and accounts with		
debit balances - gross amount\$\$		
Less: amount offset by customer owned securities \$(\$649,862	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$8,333,530,370	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$8,333,530,370	7360

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 10/31/24

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

2024-11-26 03:05PM 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	\$	204,957,135	00	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): 7510	\$	586,548,608 752	20 \$	791,505,743 7530
2. Securities				
A. In safekeeping with banks located in the United States	\$	659,665,686	10	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): 7550	\$	126,454,056 756	\$ 00	786,119,742 7570
3. Equities with registered futures commission merchants				
A. Cash	\$	85,824,509 758	30	
B. Securities	\$	759	90	
C. Unrealized gain (loss) on open futures contracts	\$	19,952,195	00	
D. Value of long option contracts	\$	76	10	
E. Value of short option contracts	\$() 76	15 \$	105,776,704 7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): 7630				
A. Cash	\$	764	10	
B. Securities		765	50	
C. Amount due to (from) clearing organizations - daily variation	\$	766	60	
D. Value of long option contracts	\$	767	70	
E. Value of short option contracts	\$() 767	75 \$	7680
5. Amounts held by members of foreign boards of trade				
Name(s): 7690				
A. Cash	\$	5,479,747,367	00	
B. Securities	\$	1,533,119,679	10	
C. Unrealized gain (loss) on open futures contracts	\$	(182,014,553) 772	20	
D. Value of long option contracts	\$	37,310,271	30	
E. Value of short option contracts	\$((16,050,217))773	35 \$	6,852,112,547 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			\$	8,535,514,736 7770
9. Excess (deficiency) set aside funds for secured amount				
(Line Item 7770 minus Line Item 7360)			\$	201,984,366 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 ac	coun	ts	\$	140,000,000 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under	r) mar	agement target excess	\$	61,984,366 7785

Name of Firm: MORGAN STANLEY & CO. LLC

As of: 10/31/24