INITIAL
End Date: 11/14/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/15/2023
Name of Company

Contact Name

Contact Phone Number

Contact Email Address

FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or
  b. Minimum percentage of customer segregated funds required:% ; or
  c. Dollar amount range between:and; or
  d. Percentage range of customer segregated funds required between:% and%.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or
  b. Minimum percentage of customer secured funds required:% ; or
  c. Dollar amount range between:and; or
  d. Percentage range of customer secured funds required between:% and%.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount:  ; or
  b. Minimum percentage of cleared swaps customer collateral required:% ; or
  c. Dollar amount range between:and; or
  d. Percentage range of cleared swaps customer collateral required between:% and%.

Attach supporting documents CH
**Daily Segregation - Secured Amounts**

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 self-regulatory organization authorized thereunder 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash
   B. Securities (at market)
   2,749,699,373 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -88,036,219 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,042,836 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,424,399 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,610,106,987 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -101,213,627 [7352] 2,004,020 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,612,111,007 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,612,111,007 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   A. Banks located in the United States 121,187,543 [7500]
   B. Other banks qualified under Regulation 30.7 362,679,502 [7520] 483,867,045 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,048,691,629 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 77,748,048 [7560] 1,126,439,677 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,118,805 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -1,363,658 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 41,755,147 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7650]
   C. Amount due to (from) clearing organization - daily variation 0 [7660]
   D. Value of long option contracts 0 [7670]
   E. Value of short option contracts 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 5,673,168,602 [7700]
   B. Securities 1,623,259,697 [7710]
   C. Unrealized gain (loss) on open futures contracts -86,672,560 [7720]
   D. Value of long option contracts 10,042,836 [7730]
   E. Value of short option contracts -8,424,399 [7735] 7,211,374,176 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7760]

7. Segregated funds on hand 0 [7765]

8. Total funds in separate section 30.7 accounts 8,863,436,045 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 251,325,038 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7785]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 111,325,038 [7785]
Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 17,876,365,267 [7010]
   B. Securities (at market) 11,254,416,469 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -40,165,889 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 519,125,768 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -481,299,375 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 29,128,442,240 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 832,218,500 [7045]
   Less: amount offset by customer securities -830,954,821 [7047] 1,263,679 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,129,705,919 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 5,140,397,813 [7070]
   B. Securities representing investments of customers' funds (at market) 0 [7080]
   C. Securities held for particular customers or option customers in lieu of cash (at market) 3,044,086,200 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,845,769,804 [7100]
   B. Securities representing investments of customers' funds (at market) 0 [7110]
   C. Securities held for particular customers or option customers in lieu of cash (at market) 8,210,330,269 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 400,319,639 [7130]

10. Exchange traded options
    A. Value of open long option contracts 519,125,768 [7132]
    B. Value of open short option contracts -481,299,375 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 42,442,403 [7140]
    B. Securities representing investments of customers' funds (at market) 0 [7160]
    C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7170]

12. Segregated funds on hand 0 [7150]

13. Total amount in segregation (add lines 7 through 12) 29,721,172,521 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 591,466,602 [7190]

15. Management Target Amount for Excess funds in segregation 235,000,000 [7194]

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    Excess 356,466,602 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash -3,842,813,879 [8500]
   B. Securities (at market) 8,606,616,708 [8510]

2. Net unrealized profit (loss) in open cleared swaps 20,766,662,448 [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased 0 [8530]
   B. Market value of open cleared swaps option contracts granted (sold) 0 [8540]

4. Net Equity (deficit) (add lines 1, 2, and 3) 25,530,465,277 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 537,630,144 [8560]
   Less: amount offset by customer owned securities -525,862,611 [8570] 11,767,533 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 25,542,232,810 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,724,791,144 [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 11,048,669 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,855,336,388 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8,595,568,039 [8650]

9. Net settlement from (to) derivatives clearing organizations -1,037,110,582 [8660]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts 0 [8670]
    B. Value of open cleared swaps short option contracts 0 [8680]

11. Net equities with other FCMs
    A. Net liquidating equity 0 [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710]

12. Cleared swaps customer funds on hand
    A. Cash 0
    B. Securities representing investments of cleared swaps customers' funds (at market) 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,149,633,658 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,607,400,848 [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 1,515,400,848 [8770]