INITIAL
End Date: 11/23/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/24/2023
FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Minimum percentage of customer secured funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer secured funds required between: 0% and 0%

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

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 rule of a self-regulatory organization authorized thereunder 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 5,385,143,248 [7315]
   B. Securities (at market) 2,767,416,432 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 109,852,222 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 9,943,484 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,763,615 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,263,591,771 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 87,306,491 [7351]
   Less: amount offset by customer owned securities -82,925,102 [7352]
   4,381,389 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,267,973,160 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,267,973,160 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 167,373,630 [7500]
   B. Other banks qualified under Regulation 30.7 296,894,798 [7520] 464,268,428 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,096,840,716 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 78,634,224 [7560] 1,175,474,940 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,324,420 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -45,515 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,278,905 [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 5,106,121,520 [7700]
   B. Securities 1,591,941,492 [7710]
   C. Unrealized gain (loss) on open futures contracts 109,897,737 [7720]
   D. Value of long option contracts 9,943,484 [7730]
   E. Value of short option contracts -8,763,615 [7735] 6,809,140,618 [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 8,492,162,891 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 224,189,731 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 84,189,731 [7785]
**INITIAL**

**End Date:** 11/23/2023  
**Firm Name:** Morgan Stanley & Co LLC  
**Form:** Daily Seg - FOCUS II  
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### Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>14,227,724,826</strong> [7010]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td><strong>10,738,350,894</strong> [7020]</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td><strong>1,568,894,778</strong> [7030]</td>
</tr>
<tr>
<td>3</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td><strong>511,522,342</strong> [7032]</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td><strong>-493,306,179</strong> [7033]</td>
</tr>
<tr>
<td>4</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td><strong>26,553,186,661</strong> [7040]</td>
</tr>
<tr>
<td>5</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>443,152,051</strong> [7045]</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td><strong>-442,682,809</strong> [7047]</td>
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<td></td>
<td></td>
<td><strong>469,242</strong> [7050]</td>
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<tr>
<td>6</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td><strong>26,553,655,903</strong> [7060]</td>
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<tr>
<td>7</td>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>2,756,029,784</strong> [7070]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td><strong>0</strong> [7080]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>2,647,304,578</strong> [7090]</td>
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<tr>
<td>8</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>13,247,688,363</strong> [7100]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td><strong>0</strong> [7110]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>8,091,046,316</strong> [7120]</td>
</tr>
<tr>
<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td><strong>335,871,645</strong> [7130]</td>
</tr>
<tr>
<td>10</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td><strong>511,522,342</strong> [7132]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td><strong>-493,306,179</strong> [7133]</td>
</tr>
<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td><strong>45,364,098</strong> [7140]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td><strong>0</strong> [7160]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>0</strong> [7170]</td>
</tr>
<tr>
<td>12</td>
<td>Segregated funds on hand</td>
<td><strong>0</strong> [7150]</td>
</tr>
<tr>
<td>13</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td><strong>27,141,520,947</strong> [7180]</td>
</tr>
<tr>
<td>14</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td><strong>587,865,044</strong> [7190]</td>
</tr>
<tr>
<td>15</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td><strong>235,000,000</strong> [7194]</td>
</tr>
<tr>
<td>16</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td><strong>352,865,044</strong> [7198]</td>
</tr>
</tbody>
</table>
## 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: -2,575,120,403 [8500]
   - B. Securities (at market): 8,759,351,758 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 20,449,610,611 [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)**: 26,633,841,966 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: -32,057,087 [8560]
   - 6,853,381 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,640,695,347 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,987,859,196 [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): 7,381,629 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,410,874,469 [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): 8,751,970,129 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -105,059,971 [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)**: 27,053,025,452 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 412,330,105 [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**: 320,330,105 [8770]