INITIAL
End Date: 11/28/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/29/2023
Name of Company: Morgan Stanley & Co. LLC

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- a. Minimum dollar amount: ; or 235,000,000
- b. Minimum percentage of customer segregated funds required: % ; or 0
- c. Dollar amount range between: and; or 0 0
- d. Percentage range of customer segregated funds required between: % and %. 0 0

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- a. Minimum dollar amount: ; or 92,000,000
- b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
- c. Dollar amount range between: and; or 0 0
- d. Percentage range of cleared swaps customer collateral required between: % and %. 0 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: 5,508,169,349 [7315]
   - B. Securities (at market): 2,803,023,439 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 200,780,807 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,083,520 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,217,820 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,513,839,295 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 77,667,496 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,514,652,481 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,514,652,481 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 75,234,932 [7500]
   - B. Other banks qualified under Regulation 30.7: 362,973,796 [7520] 438,208,728 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,136,281,206 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 79,619,418 [7560] 1,215,900,624 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 43,980,734 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 51,277 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 44,032,011 [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] 7,146,139,237 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,356,421,194 [7700]
   - B. Securities: 1,587,122,814 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 200,729,529 [7720]
   - D. Value of long option contracts: 10,083,520 [7730]
   - E. Value of short option contracts: 8,217,820 [7735] 7,146,139,237 [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**: 8,844,280,600 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 329,628,119 [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**: 169,628,119 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     \[11,965,445,763\] [7010]
   - B. Securities (at market)  
     \[12,438,905,757\] [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   \[3,094,180,248\] [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     \[518,298,041\] [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     \[-506,945,088\] [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   \[27,509,884,721\] [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   \[1,969,826,909\] [7045]
   - Less: amount offset by customer securities  
     \[-1,968,929,323\] [7047] \[897,586\] [7050]

6. **Amount required to be segregated (add lines 4 and 5)**  
   \[27,510,782,307\] [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash  
       \[4,282,039,308\] [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)  
       \[2,321,425,227\] [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     \[11,368,090,252\] [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)  
     \[10,117,480,530\] [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   \[39,507,324\] [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      \[518,298,041\] [7132]
    - B. Value of open short option contracts  
      \[-506,945,088\] [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      \[36,830,431\] [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)**  
    \[28,097,711,377\] [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    \[586,929,070\] [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**  
    \[351,929,070\] [7198]
### Daily Segregation - Swaps Statement

**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: $-1,898,652,533 [8500]
   - B. Securities (at market): $8,909,506,352 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $19,169,738,914 [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)**
   - $26,180,592,733 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $264,712,894 [8560]
   - $263,300,617 [8570] $1,412,277 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $26,182,005,010 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: $3,651,602,976 [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): $27,363,987 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,884,537,537 [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): $8,882,142,365 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $-456,749,060 [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)**
    - $26,988,897,805 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $806,892,795 [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**
    - $714,892,795 [8770]