INITIAL
End Date: 12/5/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/6/2023
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Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
Contact Email Address: Ikram.shah@morganstanley.com

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: 0
- Percentage range of customer segregated funds required: 0% - 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: 0
- Percentage range of customer secured funds required: 0% - 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: 0
- Percentage range of cleared swaps customer collateral required: 0% - 0%

Attach supporting documents CH
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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 5,416,179,093 [7315]
   B. Securities (at market) 2,805,619,387 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 140,739,233 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,606,927 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -7,386,858 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,365,757,782 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 154,890,631 [7351]
   Less: amount offset by customer owned securities -153,257,308 [7352] 1,633,323 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,367,391,105 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,367,391,105 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 55,983,158 [7500]
   B. Other banks qualified under Regulation 30.7 178,159,555 [7520] 234,142,713 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,000,090,582 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 79,978,121 [7560] 1,080,068,703 [7570]

3. Equities with registered futures commission merchants
   A. Cash 44,071,041 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -318,587 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,752,454 [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] 7,283,588,396 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 5,413,759,822 [7700]
   B. Securities 1,725,550,684 [7710]
   C. Unrealized gain (loss) on open futures contracts 141,057,821 [7720]
   D. Value of long option contracts 10,606,927 [7730]
   E. Value of short option contracts -7,386,858 [7735] 7,283,588,396 [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 8,641,552,266 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 274,161,161 [7380]

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 134,161,161 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 12,567,544,502 [7010]
   B. Securities (at market) 10,653,548,517 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3,690,145,738 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 586,637,485 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -577,691,487 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,920,184,755 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 325,682,545 [7045]
   Less: amount offset by customer securities -324,897,849 [7047] 784,696 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,920,969,451 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,696,043,331 [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) 1,677,389,550 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 11,837,768,170 [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) 8,976,158,967 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 261,870,125 [7130]

10. Exchange traded options
    A. Value of open long option contracts 586,637,485 [7132]
    B. Value of open short option contracts -577,691,487 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 46,377,921 [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) 27,504,554,062 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 583,584,611 [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 348,584,611 [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                  -3,148,148,579 [8500]
   B. Securities (at market) 9,041,492,943 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   20,270,192,245 [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. Amount Equity (deficit) (add lines 1, 2, and 3)
   26,163,536,609 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   -304,981,704 [8560] 10,270,769 [8570]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,173,807,378 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                  3,018,701,051 [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) 44,327,137 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash                  15,826,113,359 [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) 8,997,165,806 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -812,941,953 [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 [8700]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)
    27,073,365,400 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    899,558,022 [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
    807,558,022 [8770]