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

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

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

Attach supporting documents CH
**INITIAL**  
End Date: 12/6/2023  
Firm Name: Morgan Stanley & Co LLC  
Form: Daily Seg - FOCUS II  
Submit Date: 12/7/2023

### 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 5,406,982,984 [7315]  
   B. Securities (at market) 2,806,756,456 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**  
   310,065,549 [7325]

3. **Exchange traded options**  
   a. Market value of open option contracts purchased on a foreign board of trade 10,550,584 [7335]  
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,444,622 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**  
   8,527,910,951 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**  
   -181,022,907 [7352]  
   **1,276,403** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**  
   8,529,187,354 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**  
   8,529,187,354 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**  
   A. Banks located in the United States 354,993,342 [7500]  
   B. Other banks qualified under Regulation 30.7 129,925,314 [7520] 484,918,656 [7530]

2. **Securities**  
   A. In safekeeping with banks located in the United States 1,001,173,895 [7540]  
   B. In safekeeping with other banks qualified under Regulation 30.7 80,062,370 [7560] 1,081,236,265 [7570]

3. **Equities with registered futures commission merchants**  
   A. Cash 43,995,874 [7580]  
   B. Securities 0 [7590]  
   C. Unrealized gain (loss) on open futures contracts -646,329 [7600]  
   D. Value of long option contracts 0 [7610]  
   E. Value of short option contracts 0 [7615] 43,349,545 [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 5,096,180,337 [7700]  
   B. Securities 1,725,520,190 [7710]  
   C. Unrealized gain (loss) on open futures contracts 310,711,878 [7720]  
   D. Value of long option contracts 10,550,584 [7730]  
   E. Value of short option contracts -6,444,622 [7735] 7,136,518,367 [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**  
   8,746,022,833 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**  
   216,835,479 [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**  
    76,835,479 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: 11,726,844,479 [7010]
   - B. Securities (at market): 10,664,811,410 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 3,605,736,922 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 623,008,539 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -631,808,722 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,988,592,628 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 579,581,870 [7045]
   - Less: amount offset by customer securities: -578,562,136 [7047] 1,019,734 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,989,612,362 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,211,964,792 [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): 1,753,357,827 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 11,883,433,530 [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): 8,911,453,583 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -230,430,477 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 623,008,539 [7132]
    - B. Value of open short option contracts: -631,808,722 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 51,137,572 [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)**: 26,572,116,644 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 582,504,282 [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**: 347,504,282 [7198]
### Statement of Cleared Swaps Customer Segregation Requirements

**Funds in Cleared Swaps Customer Accounts Under 4D(F) of the CEA**

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - **A. Cash**: 
     
   2. **Net unrealized profit (loss) in open cleared swaps**
   - **20,022,635,151** [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)**
   - **26,931,843,241** [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **86,255,662** [8560]
   - Less: amount offset by customer owned securities
   - **-78,090,848** [8570] **8,164,814** [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **26,940,008,055** [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - **A. Cash**: **3,495,307,558** [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)**: **7,905,381** [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: **14,890,095,788** [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)**: **9,219,062,581** [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **-257,932,603** [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)**
    - **27,354,438,705** [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **414,430,650** [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**
    - **322,430,650** [8770]