INITIAL
End Date: 12/18/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/19/2023
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: $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
**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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - **Cash:** 5,692,139,008
   - **Securities (at market):** 2,893,220,861

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 308,695,396

3. Exchange traded options
   - Market value of open option contracts purchased on a foreign board of trade: 11,649,687
   - Market value of open contracts granted (sold) on a foreign board of trade: -7,478,038

4. Net equity (deficit) (add lines 1. 2. and 3.)
   - Exchange liquidating to a deficit and account with a debit balances - gross amount: 68,670,472
   - Less: amount offset by customer owned securities: -67,428,780

5. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   - Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   - **Banks located in the United States:** 111,663,995
   - **Other banks qualified under Regulation 30.7:** 169,834,874

2. Securities
   - **In safekeeping with banks located in the United States:** 1,027,130,821
   - **In safekeeping with other banks qualified under Regulation 30.7:** 86,681,083

3. Equities with registered futures commission merchants
   - **Cash:** 45,252,334
   - **Securities:** 0
   - **Unrealized gain (loss) on open futures contracts:** -2,636,921
   - **Value of long option contracts:** 0
   - **Value of short option contracts:** 0

4. Amounts held by clearing organizations of foreign boards of trade
   - **Cash:** 0
   - **Securities:** 0
   - **Amount due to (from) clearing organization - daily variation:** 0
   - **Value of long option contracts:** 0
   - **Value of short option contracts:** 0

5. Amounts held by members of foreign boards of trade
   - **Cash:** 5,581,722,352
   - **Securities:** 1,779,408,956
   - **Unrealized gain (loss) on open futures contracts:** 311,332,316
   - **Value of long option contracts:** 11,649,687
   - **Value of short option contracts:** -7,478,038

6. Amounts with other depositories designated by a foreign board of trade: 0

7. Segregated funds on hand: 0

8. Total funds in separate section 30.7 accounts: 9,114,561,459

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 215,092,853

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

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 75,092,853
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**: 10,771,355,640
   - **Securities (at market)**: 10,975,838,945

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 5,731,613,494

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**: 595,844,928
   - **Deduct market value of open option contracts granted (sold) on a contract market**: -597,755,562

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 27,476,897,445

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 413,892,180
   - **Less: amount offset by customer securities**: -413,393,843
   - **498,337**

6. **Amount required to be segregated (add lines 4 and 5)**: 27,477,395,782

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **Cash**: 4,362,161,637
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 1,795,349,803

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**: 12,691,082,897
   - **Securities representing investments of customers’ funds (at market)**: 0
   - **Securities held for particular customers or option customers in lieu of cash (at market)**: 9,180,489,142

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -9,408,796

10. **Exchange traded options**
    - **Value of open long option contracts**: 595,844,928
    - **Value of open short option contracts**: -597,755,562

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 45,591,805
    - **Securities representing investments of customers’ funds (at market)**: 0
    - **Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 28,063,355,854

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 585,960,072

15. **Management Target Amount for Excess funds in segregation**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Excess**: 350,960,072

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**INITIAL**

*End Date: 12/18/2023*

*Firm Name: Morgan Stanley & Co LLC*

*Form: Daily Seg - FOCUS II*

*Submit Date: 12/19/2023*
**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: \(-2,416,361,574\) [8500]
   - B. Securities (at market): \(9,651,001,764\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(20,305,101,519\) [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): \(27,539,741,709\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: \(-37,626,251\) [8570] \(3,075,635\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(27,542,817,344\) [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(4,121,644,887\) [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): \(18,125,595\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(13,836,499,846\) [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): \(9,632,876,169\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(275,382,612\) [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): \(27,884,529,109\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(341,711,765\) [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: \(249,711,765\) [8770]