INITIAL
End Date: 12/20/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/21/2023
NAME OF COMPANY: Morgan Stanley & Co. LLC

CONTACT NAME: Ikram Shah

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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**
   - **Cash**: 5,528,880,970 [7315]
   - **Securities (at market)**: 2,871,892,876 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 589,281,368 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 13,083,959 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,708,935 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,994,430,238 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -105,830,504 [7354]
   - **Net Liquidating Equity**: 8,995,549,970 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,995,549,970 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - **Total funds in separate section 30.7 accounts**: 9,213,992,660 [7770]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. **Banks located in the United States**: 51,831,477 [7500]
   - B. **Other banks qualified under Regulation 30.7**: 275,763,786 [7520] 327,595,263 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,017,133,592 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 86,648,782 [7560] 1,103,782,374 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 44,893,808 [7580]
   - B. **Securities**: 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: -1,053,646 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: 0 [7615] 43,840,162 [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] 7,738,774,861 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. **Cash**: 5,375,954,321 [7700]
   - B. **Securities**: 1,768,110,502 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: 590,335,014 [7720]
   - D. **Value of long option contracts**: 13,083,959 [7730]
   - E. **Value of short option contracts**: 8,708,935 [7735] 7,738,774,861 [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**: 9,213,992,660 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000 [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 78,442,690 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: 9,901,669,064 [7010]
   - B. Securities (at market): 10,951,633,825 [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 5,945,712,195 [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 660,910,177 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -658,309,730 [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,801,615,531 [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 718,991,039 [7045]
   - Less: amount offset by customer securities: -716,435,008
   - Balance: 2,556,031 [7050]
6. **Amount required to be segregated (add lines 4 and 5)**: 26,804,171,562 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 4,258,369,412 [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): 1,865,594,378 [7090]
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,836,590,483 [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): 9,086,039,447 [7120]
9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -706,302,331 [7130]
10. **Exchange traded options**
    - A. Value of open long option contracts: 660,910,177 [7132]
    - B. Value of open short option contracts: -658,309,730 [7133]
11. **Net equities with other FCMs**
    - A. Net liquidating equity: 46,561,353 [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)**: 27,389,453,189 [7180]
14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 585,281,627 [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: 350,281,627 [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

<table>
<thead>
<tr>
<th></th>
<th>Net ledger balance</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>A. Cash</td>
<td>-2,343,432,484 [8500]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>9,846,706,539 [8510]</td>
</tr>
<tr>
<td>2</td>
<td>Net unrealized profit (loss) in open cleared swaps</td>
<td>19,762,855,142 [8520]</td>
</tr>
<tr>
<td>3</td>
<td>Cleared swaps options</td>
<td></td>
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<tr>
<td></td>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td></td>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4</td>
<td>Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>27,266,129,197 [8550]</td>
</tr>
<tr>
<td>5</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td></td>
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<tr>
<td></td>
<td></td>
<td>188,107,256 [8560]</td>
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<td></td>
<td>Less: amount offset by customer owned securities</td>
<td>-185,490,219 [8570] 2,617,037 [8580]</td>
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<tr>
<td>6</td>
<td>Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>27,268,746,234 [8590]</td>
</tr>
<tr>
<td>7</td>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>4,360,596,669 [8600]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
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<tr>
<td></td>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>10,687,218 [8620]</td>
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<td>8</td>
<td>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>14,361,868,502 [8630]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>9,836,019,321 [8650]</td>
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<tr>
<td>9</td>
<td>Net settlement from (to) derivatives clearing organizations</td>
<td>-490,072,027 [8660]</td>
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<tr>
<td>10</td>
<td>Cleared swaps options</td>
<td></td>
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<tr>
<td></td>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
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<tr>
<td>11</td>
<td>Net equities with other FCMs</td>
<td></td>
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<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
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<td></td>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
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<td></td>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
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<tr>
<td>12</td>
<td>Cleared swaps customer funds on hand</td>
<td></td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>0</td>
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<tr>
<td></td>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
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<tr>
<td></td>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8715]</td>
</tr>
<tr>
<td>13</td>
<td>Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>28,079,099,683 [8720]</td>
</tr>
<tr>
<td>14</td>
<td>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>810,353,449 [8730]</td>
</tr>
<tr>
<td>15</td>
<td>Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000 [8760]</td>
</tr>
<tr>
<td>16</td>
<td>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>718,353,449 [8770]</td>
</tr>
</tbody>
</table>