INITIAL
End Date: 12/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 12/22/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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: 5,383,585,998 [7315]
   - B. Securities (at market): 2,878,612,781 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 422,065,360 [7325]

3. **Exchange traded options**
   a. Market value of open option contracts purchased on a foreign board of trade: 13,564,461 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -8,704,260 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,705,302,561 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 16,178,221 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,705,302,561 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,705,302,561 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 56,079,800 [7500]
   - B. Other banks qualified under Regulation 30.7: 320,224,612 [7520] 376,304,412 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,024,558,991 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 103,667,119 [7560] 1,128,226,110 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 45,379,795 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,574,905 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 43,804,890 [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] 7,374,286,888 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,195,399,750 [7700]
   - B. Securities: 1,750,386,672 [7710] 423,640,265 [7720]
   - C. Unrealized gain (loss) on open futures contracts: 13,564,461 [7730]
   - D. Value of long option contracts: -8,704,260 [7735] 7,374,286,888 [7740]
   - E. Value of short option contracts: 140,000,000 [7780] 77,319,739 [7785]

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**: 8,922,622,300 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,319,739 [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**: 77,319,739 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   A. Cash \[10,524,627,228\] [7010]
   B. Securities (at market) \[10,877,060,005\] [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market \[6,350,859,581\] [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market \[659,349,767\] [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market \[-658,184,268\] [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) \[27,753,712,313\] [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \[543,584,064\] [7045]
   Less: amount offset by customer securities \[-539,855,468\] [7047] \[3,728,596\] [7050]

6. Amount required to be segregated (add lines 4 and 5) \[27,757,440,909\] [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   A. Cash \[4,205,773,733\] [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) \[1,670,379,014\] [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash \[12,929,826,875\] [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) \[9,206,680,991\] [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets \[282,863,941\] [7130]

10. Exchange traded options
    A. Value of open long option contracts \[659,349,767\] [7132]
    B. Value of open short option contracts \[-658,184,268\] [7133]

11. Net equities with other FCMs
    A. Net liquidating equity \[43,847,117\] [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) \[28,340,537,170\] [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \[583,096,261\] [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 \[348,096,261\] [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**: \(-2,016,590,010\) [8500]
   - **B. Securities (at market)**: \(9,996,210,429\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(20,117,479,175\) [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)**: \(28,097,099,594\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: \(52,622,940\) [8560]
   - **1,320,268\) [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(28,098,419,862\) [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**: \(4,095,625,730\) [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)**: \(12,090,245\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**: \(14,239,037,002\) [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)**: \(9,984,120,184\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(148,192,118\) [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)**: \(28,479,065,279\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(380,645,417\) [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**: \(288,645,417\) [8770]