INITIAL
End Date: 1/9/2024
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/10/2024
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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

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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: 5,757,834,573 [7315]
   - B. Securities (at market): 2,844,535,165 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 514,183,044 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 13,753,930 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,255,712 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,124,051,000 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 38,733,248 [7351]
   - Less: amount offset by customer owned securities: -37,827,684 [7352] 905,564 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,124,956,564 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,124,956,564 [7360]

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 70,157,334 [7500]
   - B. Other banks qualified under Regulation 30.7: 312,135,082 [7520] 382,292,416 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 933,078,151 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 96,454,304 [7560] 1,029,532,455 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 44,257,464 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,810,535 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 42,446,929 [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: 5,551,227,124 [7700]
   - B. Securities: 1,815,002,710 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 515,993,580 [7720]
   - D. Value of long option contracts: 13,753,930 [7730]
   - E. Value of short option contracts: -6,255,712 [7740] 7,889,721,632 [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**: 9,343,993,432 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 219,036,868 [7780]

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**: 79,036,868 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: **11,620,825,092** [7010]
   - B. Securities (at market): **10,689,917,737** [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: **4,305,717,687** [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: **611,946,385** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-561,852,177** [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): **26,666,554,724** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: **413,537,227** [7045]
   - Less: amount offset by customer securities: **-383,890,254** [7047] **29,646,973** [7050]

6. Amount required to be segregated (add lines 4 and 5): **26,696,201,697** [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: **3,158,089,090** [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): **2,235,636,906** [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: **13,574,102,229** [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): **8,454,280,831** [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: **-230,461,669** [7130]

10. Exchange traded options
    - A. Value of open long option contracts: **611,946,385** [7132]
    - B. Value of open short option contracts: **-561,852,177** [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: **42,991,286** [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): **27,284,732,881** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): **588,531,184** [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: **353,531,184** [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: 1,592,234,308 [8500]
   - B. Securities (at market): 10,487,947,793 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 19,109,327,887 [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)**: 28,005,041,372 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**:
   - Less: amount offset by customer owned securities: 9,319,698 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 28,014,361,070 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 4,216,915,517 [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): 6,300,603 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 13,539,955,840 [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): 10,481,647,190 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 86,607,639 [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)**: 28,331,426,789 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 317,065,719 [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**: 225,065,719 [8770]