INITIAL
End Date: 1/12/2024
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/16/2024
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 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 5,515,375,272 [7315]
   - **B. Securities (at market)**
     - 2,862,932,597 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 1,003,492,827 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**
     - 16,759,654 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**
     - -11,117,961 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,387,442,389 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - 2,780,145 [7354]
   - **Total amount required to be set aside as the secured amount - Net Liquidating Equity**
     - 9,390,222,534 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,390,222,534 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**
     - 15,682,531 [7500]
   - **B. Other banks qualified under Regulation 30.7**
     - 351,486,346 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**
     - 976,130,390 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - 83,022,650 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash**
     - 43,974,358 [7580]
   - **B. Securities**
     - 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**
     - -1,389,303 [7600]
   - **D. Value of long option contracts**
     - 0 [7610]
   - **E. Value of short option contracts**
     - 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**
     - 5,372,643,503 [7700]
   - **B. Securities**
     - 1,803,779,557 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**
     - 1,004,882,129 [7720]
   - **D. Value of long option contracts**
     - 16,759,654 [7730]
   - **E. Value of short option contracts**
     - -11,117,961 [7735]

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**
   - 9,655,853,854 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 265,631,320 [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**
    - 125,631,320 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash  
     11,112,141,271 [7010]
   - B. Securities (at market)  
     10,767,688,843 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   5,570,677,767 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market  
     683,369,860 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market  
     -600,941,349 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   27,532,936,392 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer securities  
     -200,151,951 [7047] 4,958,183 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   27,537,894,575 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts  
     - A. Cash  
       3,237,083,168 [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)  
       2,515,274,898 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash  
     13,691,533,786 [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)  
     8,252,413,945 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   352,607,509 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts  
      683,369,860 [7132]
    - B. Value of open short option contracts  
      -600,941,349 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity  
      46,597,277 [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)**
    28,177,939,094 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    640,044,519 [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  
    405,044,519 [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  \textbf{974,107,020} [8500]
   B. Securities (at market)  \textbf{10,757,245,403} [8510]

2. Net unrealized profit (loss) in open cleared swaps  \textbf{15,748,107,863} [8520]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased  \textbf{0} [8530]
   B. Market value of open cleared swaps option contracts granted (sold)  \textbf{0} [8540]

4. Net Equity (deficit) (add lines 1, 2, and 3)  \textbf{27,479,460,286} [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  \textbf{166,648,066} [8560]
   Less: amount offset by customer owned securities  \textbf{-162,993,749} [8570] \textbf{3,654,317} [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  \textbf{27,483,114,603} [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  \textbf{3,547,817,631} [8600]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \textbf{0} [8610]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \textbf{7,915,166} [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash  \textbf{14,094,885,808} [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \textbf{0} [8640]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \textbf{10,749,330,237} [8650]

9. Net settlement from (to) derivatives clearing organizations  \textbf{-303,720,440} [8660]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts  \textbf{0} [8670]
    B. Value of open cleared swaps short option contracts  \textbf{0} [8680]

11. Net equities with other FCMs
    A. Net liquidating equity  \textbf{0} [8690]
    B. Securities representing investments of cleared swaps customers' funds (at market)  \textbf{0} [8700]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \textbf{0} [8710]

12. Cleared swaps customer funds on hand
    A. Cash  \textbf{0}
    B. Securities representing investments of cleared swaps customers' funds (at market)  \textbf{0}
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \textbf{0} [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  \textbf{28,096,228,402} [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  \textbf{613,113,799} [8730]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts  \textbf{92,000,000} [8760]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  \textbf{521,113,799} [8770]