INITIAL
End Date: 1/22/2024
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 1/23/2024
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Daily Segregation - Cover Page

Name of Company

Contact Name
Ikram Shah

Contact Phone Number
212-276-0963

Contact Email Address
Ikram.shah@morganstanley.com

FCM’s Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer segregated funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer segregated funds required between: % and%.

235,000,000

0

0 0

0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of customer secured funds required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of customer secured funds required between: % and%.

140,000,000

0

0 0

0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or
b. Minimum percentage of cleared swaps customer collateral required: % ; or
c. Dollar amount range between: and; or
d. Percentage range of cleared swaps customer collateral required between: % and%.

92,000,000

0

0 0

0 0

Attach supporting documents CH
**INITIAL**

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**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 5,525,906,777 [7315]
   B. Securities (at market) 2,803,359,832 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,242,076,053 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 12,236,249 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,855,951 [7345]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,576,722,960 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 56,099,660 [7352] 889,523 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,577,612,483 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,577,612,483 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 98,345,531 [7500]
   B. Other banks qualified under Regulation 30.7 280,138,818 [7520] 378,484,349 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 935,103,557 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 81,014,999 [7560] 1,016,118,556 [7570]

3. Equities with registered futures commission merchants
   A. Cash 42,921,110 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -209,946 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 42,711,164 [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 5,320,951,830 [7700]
   B. Securities 1,787,241,276 [7710]
   C. Unrealized gain (loss) on open futures contracts 1,242,285,999 [7720]
   D. Value of long option contracts 12,236,249 [7730]
   E. Value of short option contracts -6,855,951 [7735] 8,355,859,403 [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 9,793,173,472 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,560,989 [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 75,560,989 [7785]

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

1. Net ledger balance
   A. Cash 12,125,257,515 [7010]
   B. Securities (at market) 10,490,754,041 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,939,195,590 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 605,103,174 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -561,980,746 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,598,329,574 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 204,220,692 [7045]
   Less: amount offset by customer securities -202,361,367 [7047] 1,859,325 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,600,188,899 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 4,296,792,515 [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) 1,712,323,955 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 13,308,067,250 [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) 8,778,430,086 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 25,291,152 [7130]

Exchange traded options

10. Value of open long option contracts 605,103,174 [7132]
    B. Value of open short option contracts -561,980,746 [7133]

Net equities with other FCMs

11. Net liquidating equity 45,152,289 [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]

Segregated funds on hand

12. 0 [7150]

Total amount in segregation (add lines 7 through 12) 28,209,179,675 [7180]

Excess (deficiency) funds in segregation (subtract line 6 from line 13) 608,990,776 [7190]

Management Target Amount for Excess funds in segregation 235,000,000 [7194]

Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 373,990,776 [7198]
### Daily Segregation - Swaps Statement

**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>Requirement</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>1,065,223,189</strong> [8500]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td><strong>10,778,168,068</strong> [8510]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td><strong>16,218,369,932</strong> [8520]</td>
</tr>
<tr>
<td>3. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td><strong>28,061,761,189</strong> [8550]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>158,489,627</strong> [8560]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td><strong>-150,729,297</strong> [8570]</td>
</tr>
<tr>
<td></td>
<td><strong>7,760,330</strong> [8580]</td>
</tr>
<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td><strong>28,069,521,519</strong> [8590]</td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>4,070,184,861</strong> [8600]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8610]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>25,224,725</strong> [8620]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td><strong>13,852,191,918</strong> [8630]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8640]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td><strong>10,752,943,343</strong> [8650]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td><strong>-307,633,899</strong> [8660]</td>
</tr>
<tr>
<td>10. Cleared swaps options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0 [8690]</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0 [8700]</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 [8710]</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0 0 [8715]</td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td><strong>28,392,910,948</strong> [8720]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td><strong>323,389,429</strong> [8730]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td><strong>92,000,000</strong> [8760]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td><strong>231,389,429</strong> [8770]</td>
</tr>
</tbody>
</table>