INITIAL
End Date: 9/11/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/12/2023
Name of Company: Morgan Stanley & Co. LLC
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: $235,000,000
- b. Minimum percentage of customer segregated funds required: 0%
- c. Dollar amount range between: and
- d. Percentage range of customer segregated funds required between: and.

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: and
- d. Percentage range of customer secured funds required between: and.

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: and
- d. Percentage range of cleared swaps customer collateral required between: and.

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: 6,021,771,974 [7315]
   - B. Securities (at market): 2,685,288,899 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 356,569,160 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,546,220 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,594,748 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,064,581,505 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 2,056,929 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,066,638,434 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,066,638,434 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 299,369,399 [7500]
   - B. Other banks qualified under Regulation 30.7: 255,317,912 [7520] 554,687,311 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 872,382,356 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 103,347,449 [7560] 975,729,805 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,480,148 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,668,570 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,148,718 [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: 5,641,821,695 [7700]
   - B. Securities: 1,709,559,094 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 353,900,590 [7720]
   - D. Value of long option contracts: 10,546,220 [7730]

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**: 9,288,798,685 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 222,160,251 [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**: 82,160,251 [7785]
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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash 15,727,412,417 [7010]
   - B. Securities (at market) 10,103,732,080 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 1,032,663,519 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 399,614,583 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -404,513,014 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 26,858,909,585 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 348,909,368 [7045]
   - Less: amount offset by customer securities -348,760,183 [7047] 149,185 [7050]

6. **Amount required to be segregated (add lines 4 and 5)** 26,859,058,770 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash 4,565,870,891 [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) 1,743,438,633 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 12,604,554,764 [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) 8,360,293,447 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 152,560,358 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts 399,614,583 [7132]
    - B. Value of open short option contracts -404,513,014 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity 33,369,244 [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)** 27,455,188,906 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 596,130,136 [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 361,130,136 [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 -1,558,259,852 [8500]
   B. Securities (at market) 8,728,665,372 [8510]

2. Net unrealized profit (loss) in open cleared swaps 19,315,670,096 [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]
   C. Net Equity (deficit) (add lines 1, 2, and 3) 26,486,075,616 [8550]
   D. Accounts liquidating to a deficit and accounts with debit balances - gross amount 67,123,079 [8560]

4. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,487,393,348 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

5. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,028,829,323 [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) 12,828,751 [8620]

6. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,776,691,132 [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) 8,715,836,621 [8650]

7. Net settlement from (to) derivatives clearing organizations 244,098,348 [8660]

8. 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]

9. 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]

10. 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 0 [8715]

11. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,778,284,175 [8720]

12. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 290,890,827 [8730]

13. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

14. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 198,890,827 [8770]