INITIAL
End Date: 9/12/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/13/2023
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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
Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Percentage of customer segregated funds required: 0%
- Dollar amount range: $0 to $0
- Percentage range of customer segregated funds required: 0% to 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: $140,000,000
- Percentage of customer secured funds required: 0%
- Dollar amount range: $0 to $0
- Percentage range of customer secured funds required: 0% to 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Percentage of cleared swaps customer collateral required: 0%
- Dollar amount range: $0 to $0
- Percentage range of cleared swaps customer collateral required: 0% to 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,159,277,301
   - B. Securities (at market): 2,685,036,443

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 446,113,078

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,687,820
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -12,731,300

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,288,383,342

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 61,702,491

   Less: amount offset by customer owned securities: -59,933,594

   **Net Liquidating Equity**: 1,768,897

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,290,152,239

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,290,152,239

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 428,583,977
   - B. Other banks qualified under Regulation 30.7: 224,755,698

2. **Securities**
   - A. In safekeeping with banks located in the United States: 893,700,120
   - B. In safekeeping with other banks qualified under Regulation 30.7: 102,948,774

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,275,194
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 3,082,335
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,675,572,334
   - B. Securities: 1,688,387,549
   - C. Unrealized gain (loss) on open futures contracts: 443,030,742
   - D. Value of long option contracts: 10,687,820
   - E. Value of short option contracts: -12,731,300

6. **Amounts with other depositories designated by a foreign board of trade**: 5,804,947,145

7. **Segregated funds on hand**: 0

8. **Total funds in separate section 30.7 accounts**: 9,507,293,243

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,141,004

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 77,141,004
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - Cash: 15,607,122,808 [7010]
   - Securities (at market): 10,294,564,664 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 846,903,726 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 404,821,219 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -409,625,817 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,743,786,600 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 272,428,099 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,744,185,523 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: 4,395,784,023 [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): 1,979,764,461 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 12,597,205,082 [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): 8,314,800,203 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 21,662,286 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 404,821,219 [7132]
    - B. Value of open short option contracts: -409,625,817 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 27,974,440 [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)**: 27,332,385,897 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 588,200,374 [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: 353,200,374 [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**

1. **Net ledger balance**
   - A. Cash: \(-1,740,121,246\) [8500]
   - B. Securities (at market): \(8,885,749,321\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(19,179,174,340\) [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)**: \(26,324,802,415\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(48,830,396\) [8560]
   - Less: amount offset by customer owned securities: \(-47,342,162\) [8570]
   - 1,488,234 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,326,290,649\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,253,994,851\) [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): \(8,116,575\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,568,431,515\) [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): \(8,877,632,746\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(-49,353,617\) [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)**: \(26,658,822,070\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(332,531,421\) [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**: \(240,531,421\) [8770]