INITIAL
End Date: 9/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/20/2023
**Daily Segregation - Cover Page**

Name of Company: Morgan Stanley & Co. LLC

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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 \( \); or \( 0 \ 0 \)

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 \( \); or \( 0 \ 0 \)

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 \( \); or \( 0 \ 0 \)

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**
   - **Cash**: 5,710,998,369 [7315]
   - **Securities (at market)**: 2,684,623,504 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 662,922,426 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 17,454,352 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,767,389 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,067,231,262 [7325]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,067,899,038 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,067,899,038 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 158,576,559 [7500]
   - B. Other banks qualified under Regulation 30.7: 335,318,744 [7520] 493,895,303 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 911,521,688 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 107,066,813 [7560] 1,018,588,501 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,042,637 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 5,603,642 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 54,646,279 [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: 5,391,380,363 [7700]
   - B. Securities: 1,666,035,003 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 657,318,783 [7720]
   - D. Value of long option contracts: 17,454,352 [7730]
   - E. Value of short option contracts: -8,767,389 [7735] 7,723,421,112 [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**: 9,290,551,195 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 222,652,157 [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**: 82,652,157 [7785]
### Daily Segregation - Segregation Statement

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

1. Net ledger balance
   - A. Cash: 16,194,618,678 [7010]
   - B. Securities (at market): 10,407,440,887 [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -212,073,778 [7030]
3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 335,954,799 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -345,514,263 [7033]
4. Net equity (deficit) (add lines 1, 2 and 3): 26,380,426,323 [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 549,808,946 [7045]
   - Less: amount offset by customer securities: -547,346,363 [7047] 2,462,583 [7050]
6. Amount required to be segregated (add lines 4 and 5): 26,382,888,906 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,829,363,634 [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): 2,097,092,697 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 12,820,911,057 [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): 8,310,348,190 [7120]
10. Exchange traded options
    - A. Value of open long option contracts: 335,954,799 [7132]
    - B. Value of open short option contracts: -345,514,263 [7133]
11. Net equities with other FCMs
    - A. Net liquidating equity: 34,747,852 [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): 26,970,506,799 [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 587,617,893 [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: 352,617,893 [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: \(-1,669,623,238\) [8500]
   - B. Securities (at market): \(8,666,702,886\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(19,504,667,298\) [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)**: \(26,501,746,946\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-118,329,532\) [8560] \(2,577,542\) [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,504,324,488\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(3,086,081,773\) [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): \(22,828,488\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,714,511,904\) [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): \(8,643,874,398\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(348,754,039\) [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)**: \(26,816,050,602\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(311,726,114\) [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**: \(219,726,114\) [8770]