INITIAL
End Date: 9/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/22/2023
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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): 

a. Minimum dollar amount: $235,000,000
b. Minimum percentage of customer segregated funds required: 0%
c. Dollar amount range between: 0 and 235,000,000

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 140,000,000

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 92,000,000

d. Percentage range of cleared swaps customer collateral required between: 0% and 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.  

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,675,603,009</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,674,521,242</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>311,125,598</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>20,137,562</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-10,390,178</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,670,997,233</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>134,383,930</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-132,872,308</td>
</tr>
<tr>
<td>1,511,622</td>
<td></td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity</td>
<td>8,672,508,855</td>
</tr>
<tr>
<td>Method (add lines 4 and 5)</td>
<td></td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6</td>
<td>8,672,508,855</td>
</tr>
</tbody>
</table>

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>239,226,499</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>398,400,614</td>
</tr>
<tr>
<td>637,627,113</td>
<td></td>
</tr>
<tr>
<td>2. Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>917,804,001</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>107,241,425</td>
</tr>
<tr>
<td>1,025,045,426</td>
<td></td>
</tr>
<tr>
<td>3. Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>50,182,842</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>5,083,960</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>55,266,802</td>
<td></td>
</tr>
<tr>
<td>4. Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0</td>
</tr>
<tr>
<td>0</td>
<td></td>
</tr>
<tr>
<td>5. Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,205,133,184</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,649,475,817</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>306,041,638</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>20,137,562</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-10,390,178</td>
</tr>
<tr>
<td>7,170,398,023</td>
<td></td>
</tr>
<tr>
<td>6. Amounts with other depositories designated by a foreign board of trade</td>
<td>0</td>
</tr>
<tr>
<td>7. Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>8. Total funds in separate section 30.7 accounts</td>
<td>8,888,337,364</td>
</tr>
<tr>
<td>10. Management Target Amount for Excess funds in separate section 30.7 accounts</td>
<td>140,000,000</td>
</tr>
<tr>
<td>11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target</td>
<td>75,828,509</td>
</tr>
</tbody>
</table>
**End Date:** 9/21/2023  
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**  16,348,296,222 [7010]  
   - **B. Securities (at market)**  10,609,008,332 [7020]  

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**  
   - **-2,079,272,589** [7030]  

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**  353,291,171 [7032]  
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**  -391,264,028 [7033]  

4. **Net equity (deficit) (add lines 1, 2 and 3)**  
   - **24,840,059,108** [7040]  

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**  
   - **1,619,822,328** [7045]  
   - **Less: amount offset by customer securities**  -1,615,716,453 [7047]  
   - **4,105,875** [7050]  

6. **Amount required to be segregated (add lines 4 and 5)**  
   - **24,844,164,983** [7060]  

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**  2,203,195,078 [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)**  2,386,092,335 [7090]  

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**  12,858,355,158 [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)**  8,222,915,997 [7120]  

9. **Net settlement from (to) derivatives clearing organizations of contract markets**  
   - **-240,780,500** [7130]  

10. **Exchange traded options**
    - **A. Value of open long option contracts**  353,291,171 [7132]  
    - **B. Value of open short option contracts**  -391,264,028 [7133]  

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**  39,941,422 [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)**  
    - **25,431,746,633** [7180]  

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**  
    - **587,581,650** [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**  
    - **352,581,650** [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**
     - \(-1,394,273,300\) [8500]
   - **B. Securities (at market)**
     - \(8,403,720,458\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(19,671,448,023\) [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)**
   - \(26,680,895,181\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - \(-222,102,744\) [8580]
     - \(3,640,382\) [8590]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **Funds in Cleared Swaps Customer Segregated Accounts**
     - **A. Cash**
       - \(2,965,891,213\) [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)**
       - \(7,677,234\) [8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - \(14,779,662,885\) [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)**
     - \(8,396,043,224\) [8650]

8. **Net settlement from (to) derivatives clearing organizations**
   - \(860,081,905\) [8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - \(27,009,356,461\) [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(324,820,898\) [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - \(92,000,000\) [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - \(232,820,898\) [8770]