INITIAL
End Date: 9/29/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/2/2023
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: $0
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: $0
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: $0
d. Percentage range of cleared swaps customer collateral required between: 0% and 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**
   - A. Cash: 5,835,387,242 [7315]
   - B. Securities (at market): 2,639,852,986 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 107,233,941 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 18,314,942 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,960,359 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,595,875,281 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 74,326,688 [7361]
   - Less: amount offset by customer owned securities: -70,280,159 [7361]
   - 4,046,529 [7363]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,595,875,281 [7360]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,595,875,281 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 263,474,343 [7500]
   - B. Other banks qualified under Regulation 30.7: 446,760,046 [7520]
2. **Securities**
   - A. In safekeeping with banks located in the United States: 795,047,352 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 101,474,021 [7560]
3. **Equities with registered futures commission merchants**
   - A. Cash: 50,555,242 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,402,695 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615]
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] 49,152,547 [7680]
5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,294,506,767 [7700]
   - B. Securities: 1,743,331,613 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 108,636,636 [7720]
   - D. Value of long option contracts: 18,314,942 [7730]
   - E. Value of short option contracts: 8,960,359 [7735] 7,155,829,599 [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**
   - 8,811,737,908 [7770]
9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 215,862,627 [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**
    - 75,862,627 [7785]
INITIAL
End Date: 9/29/2023
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 19,575,517,076 [7010]
   B. Securities (at market) 11,275,349,549 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -3,817,630,446 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 363,052,535 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -379,022,700 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,017,266,014 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 770,273,225 [7045]
   Less: amount offset by customer securities -768,368,829 [7047] 1,904,396 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,019,170,410 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,230,069,019 [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) 2,320,356,126 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,264,572,603 [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) 8,954,993,423 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -203,042,841 [7130]

10. Exchange traded options
    A. Value of open long option contracts 363,052,535 [7132]
    B. Value of open short option contracts -379,022,700 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 54,116,089 [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) 27,605,094,254 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 585,923,844 [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 350,923,844 [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                   -3,335,045,192 [8500]
   B. Securities (at market) 8,479,530,412 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   19,974,152,005 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   25,118,637,225 [8550]
   Less: amount offset by customer owned securities
   -126,689,082 [8560]
   123,229,943 [8570] 3,459,139 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   25,122,096,364 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                   2,053,078,394 [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) 98,699,167 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   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) 8,380,831,245 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -185,984,328 [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)
    25,562,839,984 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    530,743,620 [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
    438,743,620 [8770]