INITIAL
End Date: 10/2/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/3/2023
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%. 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%. 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%. 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**
   - A. Cash: 5,871,835,234 [7315]
   - B. Securities (at market): 2,625,732,013 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -120,095,898 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 15,498,949 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,517,808 [7337]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - 10,263,115

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - Method (add lines 4 and 5): 8,395,715,605 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,395,715,605 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - B. Other banks qualified under Regulation 30.7: 409,835,212 [7520] 714,141,723 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 789,402,778 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 101,674,936 [7560] 891,077,714 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 50,435,391 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -3,556,566 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 46,878,825 [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: 5,335,132,655 [7700]
   - B. Securities: 1,734,654,299 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -116,539,332 [7720]
   - D. Value of long option contracts: 15,498,949 [7730]
   - E. Value of short option contracts: -7,517,808 [7735] 6,961,228,763 [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**: 8,613,327,025 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 217,611,420 [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**: 77,611,420 [7785]
## Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**: 19,777,754,396 [7010]
   - **B. Securities (at market)**: 11,071,390,161 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: -4,975,940,279 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 361,001,745 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -392,563,138 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 25,841,642,885 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,404,312,284 [7045]
   - Less: amount offset by customer securities: -1,402,676,426 [7047]
   - **1,635,858** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 25,843,278,743 [7060]

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,928,427,379 [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)**: 2,219,916,525 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 12,284,735,893 [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)**: 8,851,473,636 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 145,674,253 [7130]

10. **Exchange traded options**
   - **A. Value of open long option contracts**: 361,001,745 [7132]
   - **B. Value of open short option contracts**: -392,563,138 [7133]

11. **Net equities with other FCMs**
   - **A. Net liquidating equity**: 43,378,740 [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)**: 26,442,045,033 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 598,766,290 [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**: 363,766,290 [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: \(2,871,517,138\) [8500]
   - B. Securities (at market): \(8,424,690,619\) [8510]
2. **Net unrealized profit (loss) in open cleared swaps**: \(20,711,041,594\) [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)**: \(26,264,215,075\) [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(114,738,542\) [8560]
   - Less: amount offset by customer owned securities: \(-113,389,417\) [8570] \(1,349,125\) [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(26,265,564,200\) [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,962,435,348\) [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): \(10,022,694\) [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,639,268,940\) [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): \(8,414,667,925\) [8650]
9. **Net settlement from (to) derivatives clearing organizations**: \(683,796,066\) [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): \(0\) \(0\) [8715]
13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: \(26,710,190,973\) [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(444,626,773\) [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**: \(352,626,773\) [8770]