INITIAL
End Date: 10/3/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/4/2023
Name of Company: Morgan Stanley & Co LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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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 5,949,227,333 [7315]
   B. Securities (at market) 2,624,630,165 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -424,648,750 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 15,867,497 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,046,655 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,157,029,590 [7354]

5. Account liquidating to a deficit and account with a debit balances - gross amount -198,813,930 [7352] 8,497,633 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,165,527,223 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,165,527,223 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 202,854,038 [7500]
   B. Other banks qualified under Regulation 30.7 392,843,116 [7520] 595,697,154 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 801,320,522 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 102,304,483 [7560] 903,625,005 [7570]

3. Equities with registered futures commission merchants
   A. Cash 50,758,013 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -5,323,148 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 45,434,865 [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 5,526,770,540 [7700]
   B. Securities 1,721,005,161 [7710]
   C. Unrealized gain (loss) on open futures contracts -419,325,602 [7720]
   D. Value of long option contracts 15,867,497 [7730]
   E. Value of short option contracts 8,046,655 [7735] 6,836,270,941 [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 8,381,027,965 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 215,500,742 [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 75,500,742 [7785]
### Daily Segregation - Segregation Statement

#### SEgregation Requirements (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: 20,589,811,261
   - **B. Securities (at market)**: 11,113,991,862

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **(-6,344,231,252)**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 381,672,422
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -441,874,342

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **(25,299,369,951)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **1,792,001,473
   - Less: amount offset by customer securities**: -1,787,467,973
   - **4,533,500**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **25,303,903,451**

7. **Funds in segregated accounts**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: 2,702,666,101
     - **B. Securities representing investments of customers' funds (at market)**: 0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 2,363,489,017
   - **Margins on deposit with derivatives clearing organizations of contract markets**
     - **A. Cash**: 12,293,093,186
     - **B. Securities representing investments of customers' funds (at market)**: 0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 8,750,502,845
   - **Net settlement from (to) derivatives clearing organizations of contract markets**
     - **(-196,565,112)**
   - **Exchange traded options**
     - **A. Value of open long option contracts**: 381,672,422
     - **B. Value of open short option contracts**: -441,874,342
   - **Net equities with other FCMs**
     - **A. Net liquidating equity**: 41,065,852
     - **B. Securities representing investments of customers' funds (at market)**: 0
     - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0
   - **Segregated funds on hand**: 0
   - **Total amount in segregation (add lines 7 through 12)**
     - **25,894,049,969**
   - **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
     - **590,146,518**
   - **Management Target Amount for Excess funds in segregation**
     - **235,000,000**
   - **Excess (deficiency) funds in segregation over (under) Management Target Amount**
     - **Excess**: 355,146,518

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**INITIAL**

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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  \[\text{-3,621,738,225}\]
   B. Securities (at market)  \[\text{8,415,234,081}\]

2. Net unrealized profit (loss) in open cleared swaps  \[\text{21,277,962,387}\]

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased  \[\text{0}\]
   B. Market value of open cleared swaps option contracts granted (sold)  \[\text{0}\]

4. Net Equity (deficit) (add lines 1, 2, and 3)  \[\text{26,071,458,243}\]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount  \[\text{241,580,902}\]
   Less: amount offset by customer owned securities  \[\text{-238,814,294}\]
   \[\text{2,766,608}\]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  \[\text{26,074,224,851}\]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash  \[\text{2,792,352,465}\]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \[\text{0}\]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\text{11,478,887}\]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash  \[\text{14,607,058,144}\]
   B. Securities representing investments of cleared swaps customers' funds (at market)  \[\text{0}\]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\text{8,403,755,194}\]

9. Net settlement from (to) derivatives clearing organizations  \[\text{677,661,048}\]

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts  \[\text{0}\]
    B. Value of open cleared swaps short option contracts  \[\text{0}\]

11. Net equities with other FCMs
    A. Net liquidating equity  \[\text{0}\]
    B. Securities representing investments of cleared swaps customers' funds (at market)  \[\text{0}\]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\text{0}\]

12. Cleared swaps customer funds on hand
    A. Cash  \[\text{0}\]
    B. Securities representing investments of cleared swaps customers' funds (at market)  \[\text{0}\]
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)  \[\text{0}\]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  \[\text{26,492,305,738}\]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)  \[\text{418,080,887}\]

15. Management Target Amount for Excess funds in cleared swaps segregated accounts  \[\text{92,000,000}\]

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)
    Management  \[\text{326,080,887}\]