INITIAL
End Date: 10/4/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/5/2023
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 6,168,265,006 [7315]
   
   B. Securities (at market) 2,643,675,944 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -923,002,008 [7325]

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade 16,333,676 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade -8,461,811 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 7,896,810,807 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -288,876,590 [7352] 6,175,608 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 7,902,986,415 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 7,902,986,415 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   
   A. Banks located in the United States 245,792,827 [7500]
   
   B. Other banks qualified under Regulation 30.7 490,163,150 [7520] 735,955,977 [7530]

2. Securities
   
   A. In safekeeping with banks located in the United States 817,854,979 [7540]
   
   B. In safekeeping with other banks qualified under Regulation 30.7 101,999,523 [7560] 919,854,502 [7570]

3. Equities with registered futures commission merchants
   
   A. Cash 50,650,955 [7580]
   
   B. Securities 0 [7590]
   
   C. Unrealized gain (loss) on open futures contracts -6,480,579 [7600]
   
   D. Value of long option contracts 0 [7610]
   
   E. Value of short option contracts 0 [7615] 44,170,376 [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 5,605,791,425 [7700]
   
   B. Securities 1,723,821,442 [7710]
   
   C. Unrealized gain (loss) on open futures contracts -916,521,429 [7720]
   
   D. Value of long option contracts 16,333,676 [7730]
   
   E. Value of short option contracts -8,461,811 [7735] 6,420,963,303 [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 8,120,944,158 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 217,957,743 [7830]

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 77,957,743 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $22,098,090,275 [7010]
   - **B. Securities (at market)**
     - $11,377,111,617 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-6,072,798,930 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $362,805,888 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $-402,600,213 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $27,362,608,637 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $1,014,363,379 [7045]
   - Less: amount offset by customer securities
     - $-1,006,656,935 [7047]
     - $7,706,444 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $27,370,315,081 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $3,909,473,589 [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)**
     - $2,193,860,377 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $12,596,675,781 [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)**
     - $9,183,251,240 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $52,227,801 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $362,805,888 [7132]
    - **B. Value of open short option contracts**
      - $-402,600,213 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $54,569,423 [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)**
    - $27,950,263,886 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $579,948,805 [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**
      - $344,948,805 [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: $-3,624,375,279 [8500]
   - B. Securities (at market): $8,460,218,463 [8510]
2. **Net unrealized profit (loss) in open cleared swaps**
   - $20,804,392,445 [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)**
   - $25,640,235,629 [8550]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - $144,694,575 [8560]
   - $142,266,497 [8570] $2,428,078 [8580]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $25,642,663,707 [8590]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,226,379,681 [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): $58,469,466 [8620]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,803,677,342 [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): $8,401,748,997 [8650]
9. **Net settlement from (to) derivatives clearing organizations**
   - $-298,786,529 [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)**
    - $26,191,488,957 [8720]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $548,825,250 [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**
    - $456,825,250 [8770]