INITIAL
End Date: 10/9/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/10/2023
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

Ikram.shah@morganstanley.com

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 6,527,286,821 [7315]
   B. Securities (at market) 2,511,665,264 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -695,034,139 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 17,892,837 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -9,076,291 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,352,734,492 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -66,117,619 [7352] 1,371,667 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5) 8,354,106,159 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,354,106,159 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 244,986,043 [7500]
   B. Other banks qualified under Regulation 30.7 254,203,472 [7520] 499,189,515 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 735,883,072 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 78,385,730 [7560] 814,268,802 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,789,325 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -5,812 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,783,513 [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 6,214,192,832 [7700]
   B. Securities 1,697,396,461 [7710]
   C. Unrealized gain (loss) on open futures contracts -695,028,328 [7720]
   D. Value of long option contracts 17,892,837 [7730]
   E. Value of short option contracts -9,076,291 [7735] 7,225,377,511 [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 8,582,619,341 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 228,513,182 [7780]

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 88,513,182 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 21,842,205,081 [7010]
   B. Securities (at market) 11,198,004,361 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,742,307,649 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 394,308,352 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -407,439,541 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,284,770,604 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 921,535,303 [7045]
   Less: amount offset by customer securities -916,060,719 [7047] 5,474,584 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,290,245,188 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 3,610,603,509 [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) 2,517,652,653 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,626,599,040 [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) 8,680,351,708 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 1,458,197,532 [7130]

10. Exchange traded options
    A. Value of open long option contracts 394,308,352 [7132]
    B. Value of open short option contracts -407,439,541 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 52,162,336 [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) 28,932,435,589 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 642,190,401 [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 407,190,401 [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 -3,088,574,785 [8500]
   B. Securities (at market) 8,506,061,697 [8510]
2. Net unrealized profit (loss) in open cleared swaps 21,463,200,243 [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) 26,880,687,155 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 105,504,844 [8560]
   Less: amount offset by customer owned securities -98,625,482 [8570] 6,879,362 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,887,566,517 [8590]
Funds in Cleared Swaps Customer Segregated Accounts
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,247,214,076 [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) 8,297,959 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,849,517,058 [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) 8,497,763,738 [8650]
9. Net settlement from (to) derivatives clearing organizations 581,050,828 [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
13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,183,843,659 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 296,277,142 [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 204,277,142 [8770]