INITIAL
End Date: 10/12/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/13/2023
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

Contact Email Address: Ikram.shah@morganstanley.com

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash</td>
<td>6,015,457,468 [7315]</td>
</tr>
<tr>
<td>Securities (at market)</td>
<td>2,593,229,340 [7317]</td>
</tr>
</tbody>
</table>

### 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

$-442,428,482 [7325]

### 3. Exchange traded options

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Market value of open option contracts purchased on a foreign board of trade</td>
<td>15,610,585 [7335]</td>
</tr>
<tr>
<td>Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-8,516,135 [7337]</td>
</tr>
<tr>
<td>Net equity (deficit) (add lines 1. 2. and 3.)</td>
<td>8,173,352,776 [7345]</td>
</tr>
<tr>
<td>Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>110,605,445 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-107,945,111 [7352] 2,660,334 [7354]</td>
</tr>
</tbody>
</table>

### 4. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

$8,176,013,110 [7355]

### 5. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

$8,176,013,110 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash in banks</td>
<td></td>
</tr>
<tr>
<td>A. Banks located in the United States</td>
<td>302,437,035 [7500]</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>325,648,423 [7520] 628,085,458 [7530]</td>
</tr>
<tr>
<td>Securities</td>
<td></td>
</tr>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>839,559,842 [7540]</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>78,366,738 [7560] 917,926,580 [7570]</td>
</tr>
<tr>
<td>Equities with registered futures commission merchants</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>43,655,515 [7580]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-141,833 [7600]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 43,513,682 [7620]</td>
</tr>
<tr>
<td>Amounts held by clearing organizations of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
<tr>
<td>Amounts held by members of foreign boards of trade</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,562,612,847 [7700]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,675,302,761 [7710]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-442,286,649 [7720]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>15,810,585 [7730]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>8,516,135 [7735] 6,802,723,409 [7740]</td>
</tr>
</tbody>
</table>

### 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

$8,392,249,129 [7770]

### 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

$216,236,019 [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

$76,236,019 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 18,992,025,915 [7010]
   B. Securities (at market) 11,059,969,501 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,895,764,247 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 344,890,420 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -380,530,155 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 25,120,591,434 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,483,563,692 [7045]
   Less: amount offset by customer securities -1,483,060,822 [7047] 502,870 [7050]

6. Amount required to be segregated (add lines 4 and 5) 25,121,094,304 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,105,359,231 [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) 2,375,382,730 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,140,651,788 [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) 8,684,586,771 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -613,163,322 [7130]

10. Exchange traded options
    A. Value of open long option contracts 344,890,420 [7132]
    B. Value of open short option contracts -380,530,155 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 50,290,648 [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) 25,707,468,111 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 586,373,807 [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 351,373,807 [7198]
### Daily Segregation - Swaps Statement

**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: $-3,059,965,266 [8500]
   - B. Securities (at market): $8,551,041,207 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - $20,796,152,428 [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)
   - $26,287,228,369 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities: $1,443,389 [8580]
   - $26,288,671,758 [8590]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: $2,602,346,865 [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): $27,241,668 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: $14,805,230,617 [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): $8,523,799,539 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - $646,720,127 [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)
    - $26,605,338,816 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - $316,667,058 [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
    - $224,667,058 [8770]