AMENDMENT
End Date: 10/13/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/16/2023
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Daily Segregation - Cover Page

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: ; 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
**AMENDMENT**

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### Daily Segregation - Secured Amounts

<table>
<thead>
<tr>
<th>Foreign Futures and Foreign Options Secured Amounts</th>
<th>0 [7305]</th>
</tr>
</thead>
<tbody>
<tr>
<td>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.</td>
<td></td>
</tr>
</tbody>
</table>

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash 6,002,152,683 [7315]  
   - B. Securities (at market) 2,614,033,901 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** -437,351,067 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 15,113,501 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -7,606,700 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 8,186,342,318 [7345]

5. **Net liquidating equity (Method (add lines 4 and 5))** 8,186,875,431 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 8,186,875,431 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States 261,388,281 [7500]
   - B. Other banks qualified under Regulation 30.7 304,650,605 [7520] 566,038,886 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 854,482,471 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 78,488,104 [7560] 932,970,575 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 43,694,929 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts -131,565 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 43,563,364 [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 5,603,214,149 [7700]
   - B. Securities 1,681,063,326 [7710]
   - C. Unrealized gain (loss) on open futures contracts -437,219,502 [7720]
   - D. Value of long option contracts 15,113,501 [7730]
   - E. Value of short option contracts -7,606,700 [7735] 6,854,564,774 [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** 8,397,137,599 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 210,262,168 [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** 70,262,168 [7785]
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### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(19,938,670,404\) [7010]
   - B. Securities (at market): \(11,274,384,569\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-4,244,109,730\) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(363,679,527\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-375,663,511\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,956,961,259\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(908,975,594\) [7045]
   - Less: amount offset by customer securities: \(-907,527,851\) [7047]  \(1,447,743\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,958,409,002\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Cash: \(3,973,883,098\) [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): \(2,578,067,932\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: \(12,205,533,644\) [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): \(8,696,316,637\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(49,019,315\) [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: \(363,679,527\) [7132]
    - B. Value of open short option contracts: \(-375,663,511\) [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \(53,704,188\) [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)**
    - \(27,544,540,830\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(586,131,828\) [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: \(351,131,828\) [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**: \(-3,671,887,335\) [8500]
   - **B. Securities (at market)**: \(8,620,783,867\) [8510]

2. Net unrealized profit (loss) in open cleared swaps
   - **20,599,113,294** [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)
   - **25,548,009,826** [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities
     - **-145,382,241** [8550]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - **25,552,962,534** [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - **A. Cash**: 2,518,823,292 [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)**: 26,378,565 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - **A. Cash**: 15,277,885,805 [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)**: 8,594,405,302 [8650]

9. Net settlement from (to) derivatives clearing organizations
   - **-338,766,941** [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)
    - **26,078,726,023** [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - **525,763,489** [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
    - **433,763,489** [8770]