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 or
   b. Minimum percentage of customer segregated funds required: 0% or
   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 or
   b. Minimum percentage of customer secured funds required: 0% or
   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 or
   b. Minimum percentage of cleared swaps customer collateral required: 0% or
   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
   
   - **A. Cash**
     - Value: 5,930,820,299 [7315]
   
   - **B. Securities (at market)**
     - Value: 2,602,086,040 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   
   Value: -478,483,657 [7325]

3. Exchange traded options
   
   a. Market value of open option contracts purchased on a foreign board of trade
     - Value: 11,837,371 [7335]
   
   b. Market value of open contracts granted (sold) on a foreign board of trade
     - Value: -6,187,434 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   
   Value: 8,060,072,619 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   
   Value: 160,878,082 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   
   Value: 8,060,866,536 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   
   Value: 8,060,866,536 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   
   - **A. Banks located in the United States**
     - Value: 370,943,345 [7500]
   
   - **B. Other banks qualified under Regulation 30.7**
     - Value: 328,191,446 [7520] 699,134,791 [7530]

2. Securities
   
   - **A. In safekeeping with banks located in the United States**
     - Value: 846,666,188 [7540]
   
   - **B. In safekeeping with other banks qualified under Regulation 30.7**
     - Value: 78,493,004 [7560] 925,159,192 [7570]

3. Equities with registered futures commission merchants
   
   - **A. Cash**
     - Value: 43,690,692 [7580]
   
   - **B. Securities**
     - Value: 0 [7590]
   
   - **C. Unrealized gain (loss) on open futures contracts**
     - Value: -198,106 [7600]
   
   - **D. Value of long option contracts**
     - Value: 0 [7610]
   
   - **E. Value of short option contracts**
     - Value: 0 [7615] 43,492,586 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   
   - **A. Cash**
     - Value: 0 [7640]
   
   - **B. Securities**
     - Value: 0 [7650]
   
   - **C. Amount due to (from) clearing organization - daily variation**
     - Value: 0 [7660]
   
   - **D. Value of long option contracts**
     - Value: 0 [7670]
   
   - **E. Value of short option contracts**
     - Value: 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   
   - **A. Cash**
     - Value: 5,405,562,793 [7700]
   
   - **B. Securities**
     - Value: 1,676,926,849 [7710]
   
   - **C. Unrealized gain (loss) on open futures contracts**
     - Value: -478,285,551 [7720]
   
   - **D. Value of long option contracts**
     - Value: 11,837,371 [7730]
   
   - **E. Value of short option contracts**
     - Value: -6,187,434 [7735] 6,609,854,028 [7740]

6. Amounts with other depositories designated by a foreign board of trade
   
   Value: 0 [7760]

7. Segregated funds on hand
   
   Value: 0 [7765]

8. Total funds in separate section 30.7 accounts
   
   Value: 8,277,640,597 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   
   Value: 216,774,061 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts
    
    Value: 140,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    
    Value: 76,774,061 [7785]
INITIAL
End Date: 10/16/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/17/2023

Daily Segregation - Segregation Statement

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

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>19,497,465,753 [7010]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>11,096,235,808 [7020]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>-4,624,920,262 [7030]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>343,524,982 [7032]</td>
</tr>
<tr>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-358,440,956 [7033]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>25,953,865,325 [7040]</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>1,266,625,416 [7045]</td>
</tr>
<tr>
<td>Less: amount offset by customer securities</td>
<td>-1,264,693,943 [7047]</td>
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<tr>
<td></td>
<td>1,931,473 [7050]</td>
</tr>
<tr>
<td>6. Amount required to be segregated (add lines 4 and 5)</td>
<td>25,955,796,798 [7060]</td>
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<tr>
<td>7. Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,282,727,050 [7070]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>2,454,703,520 [7090]</td>
</tr>
<tr>
<td>8. Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>12,152,135,948 [7100]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>8,641,532,288 [7120]</td>
</tr>
<tr>
<td>9. Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>-25,776,803 [7130]</td>
</tr>
<tr>
<td>10. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A. Value of open long option contracts</td>
<td>343,524,982 [7132]</td>
</tr>
<tr>
<td>B. Value of open short option contracts</td>
<td>-358,440,956 [7133]</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>50,996,450 [7140]</td>
</tr>
<tr>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0 [7170]</td>
</tr>
<tr>
<td>12. Segregated funds on hand</td>
<td>0 [7150]</td>
</tr>
<tr>
<td>13. Total amount in segregation (add lines 7 through 12)</td>
<td>26,541,402,479 [7180]</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>585,605,681 [7190]</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in segregation</td>
<td>235,000,000 [7194]</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td>350,605,681 [7198]</td>
</tr>
</tbody>
</table>
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: -3,088,294,486 [8500]
   - B. Securities (at market): 8,617,697,079 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 20,708,055,420 [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)**: 26,237,458,013 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 94,844,326 [8560]
   - Less: amount offset by customer owned securities: -93,335,137 [8570] 1,509,189 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,238,967,202 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,827,886,738 [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): 12,911,167 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,599,871,611 [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): 8,604,785,912 [8650]

**Net settlement from (to) derivatives clearing organizations**: 509,257,083 [8660]

9. **Net equities with other FCMs**
   - A. Net liquidating equity: 0 [8670]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8690]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8710]

10. **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]

11. **Cleared swaps customer funds on hand (add lines 9 through 12)**: 26,554,712,511 [8720]

12. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 11)**: 315,745,309 [8730]

13. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: 92,000,000 [8760]

14. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**: 223,745,309 [8770]