INITIAL
End Date: 10/17/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/18/2023
Morgan Stanley & Co. LLC

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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**: $5,976,028,469 [7315]
   - **B. Securities (at market)**: $2,595,976,385 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $-363,722,845 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: $11,433,829 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: $-5,968,188 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $8,213,747,650 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: $114,226,707 [7351]
   - Less: amount offset by customer owned securities: $-113,651,122 [7352]
     - **575,585 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: $8,214,323,235 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $8,214,323,235 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: $341,830,465 [7500]
   - B. Other banks qualified under Regulation 30.7: $309,477,111 [7520]
     - **651,307,576 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: $845,223,845 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: $78,238,201 [7560]
     - **923,462,046 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: $43,440,187 [7580]
   - B. Securities: $0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: $-35,503 [7600]
   - D. Value of long option contracts: $0 [7610]
   - E. Value of short option contracts: $0 [7615]
     - **43,404,684 [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]
     - **43,404,684 [7680]

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: $5,504,180,667 [7700]
   - B. Securities: $1,672,514,338 [7710]
   - C. Unrealized gain (loss) on open futures contracts: $-363,687,343 [7720]
   - D. Value of long option contracts: $11,433,829 [7730]
   - E. Value of short option contracts: $-5,968,188 [7735]
     - **6,818,473,303 [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**: $8,436,647,609 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $222,324,374 [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**: $82,324,374 [7785]
<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>19,673,857,232</strong></td>
<td>[7010]</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td><strong>11,142,030,322</strong></td>
<td>[7020]</td>
</tr>
<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td><strong>-5,541,321,305</strong></td>
<td>[7030]</td>
</tr>
<tr>
<td>3.</td>
<td>Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td><strong>335,950,856</strong></td>
<td>[7032]</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td><strong>-382,388,850</strong></td>
<td>[7033]</td>
</tr>
<tr>
<td>4.</td>
<td>Net equity (deficit) add lines 1, 2 and 3</td>
<td><strong>-5,541,321,305</strong></td>
<td>[7030]</td>
</tr>
<tr>
<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td><strong>1,592,035,167</strong></td>
<td>[7045]</td>
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<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td><strong>-1,591,361,438</strong></td>
<td><strong>673,729</strong></td>
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<tr>
<td></td>
<td></td>
<td><strong>7047</strong></td>
<td></td>
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<tr>
<td>6.</td>
<td>Amount required to be segregated add lines 4 and 5</td>
<td><strong>25,228,801,984</strong></td>
<td>[7060]</td>
</tr>
<tr>
<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
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<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>2,799,529,620</strong></td>
<td>[7070]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
<td>[7080]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>2,653,778,856</strong></td>
<td>[7090]</td>
</tr>
<tr>
<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td><strong>12,179,506,924</strong></td>
<td>[7100]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
<td>[7110]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>8,488,251,466</strong></td>
<td>[7120]</td>
</tr>
<tr>
<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>-312,665,221</strong></td>
<td>[7130]</td>
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<tr>
<td>10.</td>
<td>Exchange traded options</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td><strong>335,950,856</strong></td>
<td>[7132]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td><strong>-382,388,850</strong></td>
<td>[7133]</td>
</tr>
<tr>
<td>11.</td>
<td>Net equities with other FCMs</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td><strong>53,590,596</strong></td>
<td>[7140]</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td><strong>0</strong></td>
<td>[7160]</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td><strong>0</strong></td>
<td>[7170]</td>
</tr>
<tr>
<td>12.</td>
<td>Segregated funds on hand</td>
<td><strong>0</strong></td>
<td>[7150]</td>
</tr>
<tr>
<td>13.</td>
<td>Total amount in segregation add lines 7 through 12</td>
<td><strong>25,815,554,247</strong></td>
<td>[7180]</td>
</tr>
<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation subtract line 6 from line 13</td>
<td><strong>586,752,263</strong></td>
<td>[7190]</td>
</tr>
<tr>
<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td><strong>235,000,000</strong></td>
<td>[7194]</td>
</tr>
<tr>
<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount Excess</td>
<td><strong>351,752,263</strong></td>
<td>[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: \( -3,028,861,762 \) [8500]
   - B. Securities (at market): \( 8,611,695,410 \) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \( 21,048,558,049 \) [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)**
   - \( 26,631,391,697 \) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - \( -169,901,217 \) [8570]
     - \( 5,740,030 \) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \( 26,637,131,727 \) [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \( 2,903,249,002 \) [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): \( 12,843,483 \) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \( 14,856,254,542 \) [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): \( 8,598,851,927 \) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - \( 771,374,252 \) [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)**
    - \( 27,142,573,206 \) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \( 505,441,479 \) [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**
    - \( 413,441,479 \) [8770]