INITIAL
End Date: 10/18/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/19/2023
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: ; 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
   - **Cash**: 5,958,585,649 [7315]
   - **Securities (at market)**: 2,599,836,104 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -327,845,203 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 12,513,303 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,202,025 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 8,236,887,828 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 79,474,143 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 8,237,758,568 [7360]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 8,237,758,568 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 235,080,393 [7500]
   - B. Other banks qualified under Regulation 30.7: 344,251,071 [7520] 579,331,464 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 853,763,346 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 78,076,017 [7560] 931,839,363 [7570]

3. Equities with registered futures commission merchants
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 37,500 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 43,410,160 [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: 5,552,994,598 [7700]
   - B. Securities: 1,667,996,741 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -327,882,703 [7720]
   - D. Value of long option contracts: 12,513,303 [7730]
   - E. Value of short option contracts: -6,202,025 [7735] 6,899,419,914 [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: 8,454,000,901 [7770]


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: 76,242,333 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: $20,345,022,020 [7010]
   - **B. Securities (at market)**: $11,203,870,622 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 
   - **-6,273,007,637** [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $344,114,265 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: 
     - **-398,742,564** [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 
   - **25,221,256,706** [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 
   - **1,445,700,301** [7045]
   - **Less: amount offset by customer securities**: 
     - **-1,444,436,282** [7047]
     - **1,264,019** [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 
   - **25,222,520,725** [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**: $2,378,922,540 [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)**: 
       - **2,782,433,239** [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $12,225,148,704 [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)**: 
     - **8,421,437,383** [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 
   - **2,859,034** [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: $344,114,265 [7132]
    - **B. Value of open short option contracts**: 
      - **-398,742,564** [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $52,049,598 [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)**: 
    - **25,808,222,199** [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 
    - **585,701,474** [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**: 
      - **350,701,474** [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 [4,187,558,147][8500]
   - B. Securities (at market) [8,587,235,037][8510]

2. **Net unrealized profit (loss) in open cleared swaps** [21,630,245,270][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]
   - C. Net Equity (deficit) (add lines 1, 2, and 3) [26,029,922,160][8550]

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** [184,659,054][8560]
   - Less: amount offset by customer owned securities [183,125,731][8570] [1,533,323][8580]

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** [26,031,455,483][8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

6. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash [2,267,675,374][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) [46,893,826][8620]

7. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash [15,184,501,769][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) [8,540,341,211][8650]

8. **Net settlement from (to) derivatives clearing organizations** [303,957,508][8660]

9. **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]

10. **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]

11. **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]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** [26,343,369,688][8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** [311,914,205][8730]

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

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management** [219,914,205][8770]