INITIAL
End Date: 10/23/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/24/2023
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
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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 6,171,566,544 [7315]
   B. Securities (at market) 2,630,159,293 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -665,523,074 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 14,065,141 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,353,310 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,143,916,594 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -152,720,659 [7352] 1,255,002 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,145,171,596 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,145,171,596 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 206,268,407 [7500]
   B. Other banks qualified under Regulation 30.7 404,055,606 [7520] 610,324,013 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 879,019,130 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 77,999,782 [7560] 957,018,912 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,487,323 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -70,774 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,416,549 [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 5,736,006,210 [7700]
   B. Securities 1,673,140,382 [7710]
   C. Unrealized gain (loss) on open futures contracts -665,452,300 [7720]
   D. Value of long option contracts 14,065,141 [7730]
   E. Value of short option contracts -8,353,310 [7735] 6,751,406,123 [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 8,362,165,597 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 216,994,001 [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 76,994,001 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: $22,068,493,533
   - **B. Securities (at market)**: $11,380,329,787
   
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **Value**: -$6,564,068,283
   
3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: $347,287,258
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -$372,943,722
   
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **Value**: $26,859,098,573
   
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Value**: $938,733,892
   - **Less: amount offset by customer securities**: -$936,851,935
   - **Net**: $1,881,957
   
6. **Amount required to be segregated (add lines 4 and 5)**
   - **Value**: $26,860,980,530

### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: $3,719,793,383
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $2,972,908,512
   
8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: $12,257,287,630
   - **B. Securities representing investments of customers’ funds (at market)**: 0
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: $8,407,421,275
   
9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - **Value**: $61,745,424
   
10. **Exchange traded options**
    - **A. Value of open long option contracts**: $347,287,258
    - **B. Value of open short option contracts**: -$372,943,722
   
11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: $53,806,097
    - **B. Securities representing investments of customers’ funds (at market)**: 0
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**: 0

12. **Segregated funds on hand**
    - **Value**: 0

13. **Total amount in segregation (add lines 7 through 12)**
    - **Value**: $27,447,305,857

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **Value**: $586,325,327

15. **Management Target Amount for Excess funds in segregation**
    - **Value**: $235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - **Value**: $351,325,327
**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: $-5,165,490,718 [8500]
   - B. Securities (at market): $8,714,621,076 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $21,921,344,411 [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)**: $25,470,474,769 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-158,469,265 [8570]
   - $6,127,831 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $25,476,602,600 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $2,859,662,093 [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): $6,188,173 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,953,483,685 [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): $8,708,432,903 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $-524,847,597 [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

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $26,002,919,257 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $526,316,657 [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**: $434,316,657 [8770]