INITIAL
End Date: 10/24/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/25/2023
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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
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or
  235,000,000
- Minimum percentage of customer segregated funds required: % ; or
  0
- Dollar amount range between: and; or
  0 0
- Percentage range of customer segregated funds required between: % and %.
  0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or
  140,000,000
- Minimum percentage of customer secured funds required: % ; or
  0
- Dollar amount range between: and; or
  0 0
- Percentage range of customer secured funds required between: % and %.
  0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or
  92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or
  0
- Dollar amount range between: and; or
  0 0
- Percentage range of cleared swaps customer collateral required between: % and %.
  0 0

Attach supporting documents CH
**INITIAL**

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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: **6,292,172,623** [7315]  
   - B. Securities (at market): **2,627,275,993** [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: **-711,206,096** [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: **10,937,366** [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: **-5,322,914** [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: **8,213,856,972** [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: **133,079,688** [7351]  
   - Less: amount offset by customer owned securities: **-132,284,749** [7352]  
   - **794,939** [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: **8,214,651,911** [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: **8,214,651,911** [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: **302,485,283** [7500]  
   - B. Other banks qualified under Regulation 30.7: **335,414,017** [7520]  
   - **637,899,300** [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: **895,757,884** [7540]  
   - B. In safekeeping with other banks qualified under Regulation 30.7: **77,902,197** [7560]  
   - **973,660,081** [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: **43,393,095** [7580]  
   - B. Securities: **0** [7590]  
   - C. Unrealized gain (loss) on open futures contracts: **-67,723** [7600]  
   - D. Value of long option contracts: **0** [7610]  
   - E. Value of short option contracts: **0** [7615]  
   - **43,325,372** [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: **5,897,503,581** [7700]  
   - B. Securities: **1,653,615,912** [7710]  
   - C. Unrealized gain (loss) on open futures contracts: **-711,138,374** [7720]  
   - D. Value of long option contracts: **10,937,366** [7730]  
   - E. Value of short option contracts: **-5,322,914** [7735]  
   - **6,845,595,571** [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**: **8,500,480,324** [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: **285,828,413** [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**: **145,828,413** [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 21,631,792,946 [7010]
   B. Securities (at market) 11,306,180,903 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -6,336,893,826 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 344,185,757 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -366,693,663 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,578,572,117 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 957,441,748 [7045]
   Less: amount offset by customer securities -956,647,153 [7047] 794,595 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,579,366,712 [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   A. Cash 3,298,487,770 [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) 2,904,646,851 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 12,253,985,736 [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) 8,401,534,052 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 268,170,713 [7130]

10. Exchange traded options
    A. Value of open long option contracts 344,185,757 [7132]
    B. Value of open short option contracts -366,693,663 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 61,588,853 [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) 27,165,906,069 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 586,539,357 [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 351,539,357 [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 [8500] 4,959,367,587
   B. Securities (at market) [8510] 8,791,860,805

2. Net unrealized profit (loss) in open cleared swaps [8520] 22,355,403,282

3. Cleared swaps options
   A. Market value of open cleared swaps option contracts purchased [8530] 0
   B. Market value of open cleared swaps option contracts granted (sold) [8540] 0

4. Net Equity (deficit) (add lines 1, 2, and 3) [8550] 26,187,896,500
   Less: amount offset by customer owned securities [8560] -45,996,424
   [8570] 3,298,184

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount [8580] 49,294,608
   [8590] 26,191,194,684

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) [8590] 26,191,194,684

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash [8600] 2,914,980,302
   B. Securities representing investments of cleared swaps customers' funds (at market) [8610] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8620] 6,139,299

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash [8630] 14,808,792,290
   B. Securities representing investments of cleared swaps customers' funds (at market) [8640] 0
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8650] 8,785,721,506

9. Net settlement from (to) derivatives clearing organizations [8660] 111,511,082

10. Cleared swaps options
    A. Value of open cleared swaps long option contracts [8670] 0
    B. Value of open cleared swaps short option contracts [8680] 0

11. Net equities with other FCMs
    A. Net liquidating equity [8690] 0
    B. Securities representing investments of cleared swaps customers' funds (at market) [8700] 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8710] 0

12. Cleared swaps customer funds on hand
    A. Cash [8715] 0
    B. Securities representing investments of cleared swaps customers' funds (at market) [8720] 0
    C. Securities held for particular cleared swaps customers in lieu of cash (at market) [8730] 0

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) [8730] 26,627,144,479

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) [8770] 435,949,795

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