INITIAL
End Date: 10/25/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/26/2023
Name of Company
Morgan Stanley & Co. LLC

Contact Name
Ikram Shah

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: $235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0 and 0
- Percentage range of customer segregated funds required between: 0% and 0%

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: $92,000,000
- Minimum percentage of cleared swaps customer collateral required: 0%
- Dollar amount range between: 0 and 0
- 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: 6,428,650,639 [7315]
   - B. Securities (at market): 2,594,691,095 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -574,151,026 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,223,685 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -5,176,980 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 8,454,237,413 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -47,064,010 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,455,440,607 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,455,440,607 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 415,777,736 [7500]
   - B. Other banks qualified under Regulation 30.7: 351,278,931 [7520] 767,056,667 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 862,588,252 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 77,859,415 [7560] 940,447,667 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 43,372,393 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -54,931 [7600]
   - D. Value of long option contracts: 0 [7610]

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: 5,846,879,119 [7700]
   - B. Securities: 1,654,243,427 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -574,096,095 [7720]
   - D. Value of long option contracts: 10,223,685 [7730]
   - E. Value of short option contracts: -5,176,980 [7735] 6,932,073,156 [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**: 8,682,894,952 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 227,454,345 [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**: 87,454,345 [7785]
Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash: $21,487,579,552
   B. Securities (at market): $11,215,391,798

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   $-7,482,424,289

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market: $365,350,304
   B. Deduct market value of open option contracts granted (sold) on a contract market: $-415,610,452

4. Net equity (deficit) (add lines 1, 2 and 3)
   $25,170,286,913

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   $1,753,927,879
   Less: amount offset by customer securities
   $-1,753,443,489
   $484,390

6. Amount required to be segregated (add lines 4 and 5)
   $25,170,771,303

7. Deposited in segregated funds bank accounts
   A. Cash: $2,481,997,089
   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): $2,813,833,269

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash: $12,410,529,356
   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): $8,401,558,529

9. Net settlement from (to) derivatives clearing organizations of contract markets
   $-359,738,462

10. Exchange traded options
    A. Value of open long option contracts: $365,350,304
    B. Value of open short option contracts: $-415,610,452

11. Net equities with other FCMs
    A. Net liquidating equity: $59,545,555
    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
    $0

13. Total amount in segregation (add lines 7 through 12)
    $25,757,465,188

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    $586,693,885

15. Management Target Amount for Excess funds in segregation
    $235,000,000

16. Excess (deficiency) funds in segregation over (under) Management Target Amount
    Excess: $351,693,885
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 -4,880,466,963 [8500]
   B. Securities (at market) 8,710,145,781 [8510]

2. Net unrealized profit (loss) in open cleared swaps 22,956,474,618 [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) 26,786,153,436 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 179,847,771 [8560]
   Less: amount offset by customer owned securities -172,810,921 [8570] 7,036,850 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,793,190,286 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,006,220,042 [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) 6,140,103 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,835,503,513 [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) 8,704,005,678 [8650]

9. Net settlement from (to) derivatives clearing organizations 652,410,189 [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) 27,204,279,525 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 411,089,239 [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 319,089,239 [8770]