INITIAL
End Date: 10/27/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/30/2023
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):
- 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:** 6,351,301,990 [7315]
   - **B. Securities (at market):** 2,597,578,597 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -671,409,573 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 7,965,773 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -4,624,510 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 8,280,812,277 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 69,867,906 [7352] 4,311,702 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,285,123,979 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,285,123,979 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 196,430,104 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 345,885,646 [7520] 542,315,750 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 863,911,323 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 77,997,652 [7560] 941,908,975 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 43,495,766 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** -69,901 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 43,425,865 [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:** 5,987,444,636 [7700]
   - **B. Securities:** 1,655,669,621 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** -671,339,672 [7720]
   - **D. Value of long option contracts:** 7,965,773 [7730]
   - **E. Value of short option contracts:** -4,624,510 [7735] 6,975,115,848 [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**
   - 8,502,766,438 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 217,642,459 [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**
    - 77,642,459 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**
     - [22,820,949,261][7010]
   - **Securities (at market)**
     - [11,340,928,142][7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - [-7,449,106,412][7030]

3. **Exchange traded options**
   - **Add market value of open option contracts purchased on a contract market**
     - [388,948,958][7032]
   - **Deduct market value of open option contracts granted (sold) on a contract market**
     - [-379,154,669][7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - [26,722,565,280][7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - [928,073,158][7045]
   - **Less: amount offset by customer securities**
     - [-923,358,546][7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - [26,727,279,892][7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **Cash**
       - [3,030,557,447][7070]
     - **Securities representing investments of customers’ funds (at market)**
       - [0][7080]
     - **Securities held for particular customers or option customers in lieu of cash (at market)**
       - [3,089,260,196][7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **Cash**
     - [12,914,920,633][7100]
   - **Securities representing investments of customers’ funds (at market)**
     - [0][7110]
   - **Securities held for particular customers or option customers in lieu of cash (at market)**
     - [8,251,667,946][7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - [-40,515,038][7130]

10. **Exchange traded options**
    - **Value of open long option contracts**
      - [388,948,958][7132]
    - **Value of open short option contracts**
      - [-379,154,669][7133]

11. **Net equities with other FCMs**
    - **Net liquidating equity**
      - [54,930,834][7140]
    - **Securities representing investments of customers’ funds (at market)**
      - [0][7160]
    - **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)**
    - [27,310,616,307][7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - [583,336,415][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**
      - [348,336,415][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
      \(-4,670,280,195\) [8500]
   B. Securities (at market)
      \(8,746,086,507\) [8510]

2. Net unrealized profit (loss) in open cleared swaps
   \(22,215,277,904\) [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)
   \(26,291,084,216\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   \(81,683,570\) [8560]
   Less: amount offset by customer owned securities
   \(-64,630,613\) [8570] \(17,052,957\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   \(26,308,137,173\) [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash
      \(2,806,987,830\) [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)
      \(130,761,424\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash
      \(15,110,824,715\) [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)
      \(8,615,325,083\) [8650]

9. Net settlement from (to) derivatives clearing organizations
   \(-31,044,510\) [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)
    \(26,632,854,542\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    \(324,717,369\) [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