INITIAL
End Date: 11/1/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/2/2023
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: $235,000,000;
  b. Minimum percentage of customer segregated funds required: 0%;
  c. Dollar amount range between: 0 and 0;
  d. Percentage range of customer segregated funds required between: 0% and 0%.

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

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000;
  b. Minimum percentage of cleared swaps customer collateral required: 0%;
  c. Dollar amount range between: 0 and 0;
  d. Percentage range of cleared swaps customer collateral required between: 0% and 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 6,290,885,834 [7315]
   B. Securities (at market) 2,625,495,368 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -468,656,918 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 7,403,349 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -4,985,064 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 8,450,142,569 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 134,740,840 [7351]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 8,478,653,555 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 8,478,653,555 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 321,423,412 [7500]
   B. Other banks qualified under Regulation 30.7 373,791,520 [7520] 695,214,932 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 892,281,990 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 76,931,156 [7560] 969,213,146 [7570]

3. Equities with registered futures commission merchants
   A. Cash 43,077,447 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -47,313 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 43,030,134 [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 5,798,234,662 [7700]
   B. Securities 1,656,282,223 [7710]
   C. Unrealized gain (loss) on open futures contracts -468,609,606 [7720]
   D. Value of long option contracts 7,403,349 [7730]
   E. Value of short option contracts 4,985,064 [7735] 5,988,325,565 [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 8,695,783,777 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
   Page 1 from Line 8) 217,130,222 [7380]
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 77,130,222 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash
     - Amount: 22,247,809,577
   - B. Securities (at market)
     - Amount: 11,525,787,875

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - Amount: -5,925,599,045

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - Amount: 373,668,658
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - Amount: -367,472,835

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - Amount: 27,854,194,230

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Amount: 836,527,629
   - Less: amount offset by customer securities
     - Amount: -837,136,248
     - Difference: 1,391,381

6. **Amount required to be segregated (add lines 4 and 5)**
   - Amount: 27,855,585,611

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash
       - Amount: 3,408,827,383
     - B. Securities representing investments of customers' funds (at market)
       - Amount: 0
     - C. Securities held for particular customers or option customers in lieu of cash (at market)
       - Amount: 3,537,845,382

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - Amount: 13,087,323,435
   - B. Securities representing investments of customers' funds (at market)
     - Amount: 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market)
     - Amount: 7,987,942,493

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - Amount: 369,447,863

10. **Exchange traded options**
    - A. Value of open long option contracts
      - Amount: 373,668,658
    - B. Value of open short option contracts
      - Amount: -367,472,835

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - Amount: 52,454,478
    - B. Securities representing investments of customers' funds (at market)
      - Amount: 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market)
      - Amount: 0

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

13. **Total amount in segregation (add lines 7 through 12)**
    - Amount: 28,450,036,857

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - Amount: 594,451,246

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

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount (Excess)**
    - Excess
      - Amount: 359,451,246
**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: \(-4,605,275,987\) [8500]
   - B. Securities (at market): \(8,470,583,269\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(21,892,544,612\) [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)**: \(25,757,851,894\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(211,712,071\) [8560]
   - Less: amount offset by customer owned securities: \(-210,292,322\) [8570] \(1,419,749\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(25,759,271,643\) [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: \(2,639,020,477\) [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): \(13,642,768\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(15,812,821,206\) [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): \(8,456,940,501\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(-354,437,877\) [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)**: \(26,567,987,075\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(808,715,432\) [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**: \(716,715,432\) [8770]