INITIAL
End Date: 11/3/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 11/6/2023
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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):
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
### 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: 6,008,599,791 [7315]
   - B. Securities (at market): 2,610,650,159 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - -311,708,812 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 7,806,066 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,074,779 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 8,309,272,425 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 2,020,864

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,311,293,289 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,311,293,289 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 132,479,052 [7500]
   - B. Other banks qualified under Regulation 30.7: 441,073,628 [7520] 573,552,680 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 914,005,956 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 77,891,738 [7560] 991,897,694 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 43,601,822 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -29,635 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 43,572,187 [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] 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,625,727,334 [7700]
   - B. Securities: 1,618,752,464 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -311,679,176 [7720]
   - D. Value of long option contracts: 7,806,066 [7730]
   - E. Value of short option contracts: -6,074,779 [7735] 6,934,531,909 [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**
   - 8,543,554,470 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 232,261,181 [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**
    - 92,261,181 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash: $19,429,999,206 [7010]
   - B. Securities (at market): $11,351,305,920 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $-2,561,878,245 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $443,190,232 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: $-412,086,634 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $28,250,530,479 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $739,348,209 [7045]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $28,251,457,201 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: $4,251,033,883 [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): $3,294,779,555 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,197,613,122 [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): $8,056,526,365 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-37,799,937 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $443,190,232 [7132]
    - B. Value of open short option contracts: $-412,086,634 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $45,558,084 [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)**
    - $28,838,814,670 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $587,357,469 [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: $352,357,469 [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 -3,138,217,388 [8500]
   B. Securities (at market) 8,669,344,741 [8510]

2. Net unrealized profit (loss) in open cleared swaps 20,579,061,939 [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) 26,110,189,292 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 320,785,064 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,112,017,034 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,350,303,115 [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) 6,532,225 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 16,774,519,200 [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) 8,662,812,516 [8650]

9. Net settlement from (to) derivatives clearing organizations -562,002,995 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 27,232,164,061 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 1,120,147,027 [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 1,028,147,027 [8770]