INITIAL
End Date: 7/4/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/5/2023
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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
Ikram.shah@morganstanley.com

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
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

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 6,264,938,738 [7315]
   B. Securities (at market) 2,810,340,235 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 209,269,657 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 11,026,859 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,508,218 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,289,067,271 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities -160,771,612 [7352] 876,014 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,289,943,285 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,289,943,285 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 83,378,105 [7500]
   B. Other banks qualified under Regulation 30.7 255,288,634 [7520] 338,666,739 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,421,499,282 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 106,486,038 [7560] 1,527,985,320 [7570]

3. Equities with registered futures commission merchants
   A. Cash 48,836,036 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 3,978,093 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 52,814,129 [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 6,315,167,456 [7700]
   B. Securities 1,282,354,915 [7710]
   C. Unrealized gain (loss) on open futures contracts 205,291,564 [7720]
   D. Value of long option contracts 11,026,859 [7730]
   E. Value of short option contracts -6,508,218 [7735] 7,807,332,576 [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 9,726,798,764 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 436,855,479 [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 296,855,479 [7785]
## Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Cash</td>
<td>16,715,554,520</td>
</tr>
<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>10,648,361,553</td>
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<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>-1,113,617,431</td>
</tr>
<tr>
<td>3.</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>579,923,713</td>
</tr>
<tr>
<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-548,544,675</td>
</tr>
<tr>
<td>4.</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>26,281,677,680</td>
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<tr>
<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>543,819,498</td>
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<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td>-543,493,428</td>
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<tr>
<td></td>
<td></td>
<td>326,070</td>
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<tr>
<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>26,282,003,750</td>
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<tr>
<td>7.</td>
<td>FUNDS IN SEGREGATED ACCOUNTS</td>
<td></td>
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<tr>
<td></td>
<td>Deposited in segregated funds bank accounts</td>
<td>2,277,984,330</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td></td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>3,359,354,929</td>
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<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>14,007,300,624</td>
</tr>
<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>7,289,006,624</td>
</tr>
<tr>
<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>-103,541,931</td>
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<tr>
<td>10.</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Value of open long option contracts</td>
<td>579,923,713</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>-548,544,675</td>
</tr>
<tr>
<td>11.</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>7,710,909</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers’ funds (at market)</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>0</td>
</tr>
<tr>
<td>12.</td>
<td>Segregated funds on hand</td>
<td>0</td>
</tr>
<tr>
<td>13.</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>26,869,194,523</td>
</tr>
<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>587,190,773</td>
</tr>
<tr>
<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>235,000,000</td>
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<tr>
<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>352,190,773</td>
</tr>
</tbody>
</table>
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 3,599,345,738 [8500]
   B. Securities (at market) 9,454,202,971 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,275,458,225 [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) 27,329,006,934 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 80,819,429 [8560]

   Less: amount offset by customer owned securities -79,632,858 [8570] 1,186,571 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,330,193,505 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,605,999,544 [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) 15,748,664 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,290,101,079 [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) 9,438,454,307 [8650]

9. Net settlement from (to) derivatives clearing organizations 287,982,387 [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) 27,638,285,981 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 308,092,476 [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 216,092,476 [8770]