INITIAL
End Date: 7/7/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/10/2023
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
### 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**
   - **Cash:** 6,237,371,232 [7315]
   - **Securities (at market):** 2,865,179,081 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** -153,958,117 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 10,975,201 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -6,122,066 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 8,953,445,331 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount:**
   - **Less: amount offset by customer owned securities:** -180,902,119 [7352]
   - **2,307,014 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):** 8,955,752,345 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:** 8,955,752,345 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 14,487,087 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 177,705,723 [7520]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 1,483,194,383 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 108,285,976 [7560]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 50,065,446 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** 1,083,961 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615]

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]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash:** 6,399,350,825 [7700]
   - **B. Securities:** 1,273,698,722 [7710]
   - **C. Unrealized gain (loss) on open futures contracts:** -155,042,078 [7720]
   - **D. Value of long option contracts:** 10,975,201 [7730]
   - **E. Value of short option contracts:** 6,122,066 [7735]

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:** 9,357,683,180 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):** 401,930,835 [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:** 261,930,835 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 18,906,278,757 [7010]
   B. Securities (at market) 10,955,383,146 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,545,519,183 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 597,592,263 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -553,823,206 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,359,911,777 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 750,475,404 [7045]
   Less: amount offset by customer securities -748,831,497 [7047] 1,643,907 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,361,555,684 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 3,070,558,233 [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) 3,463,774,574 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,067,840,524 [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) 7,491,608,572 [7120]


10. Exchange traded options
    A. Value of open long option contracts 597,592,263 [7132]
    B. Value of open short option contracts -553,823,206 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,950,707 [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) 27,949,628,517 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 588,072,833 [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 353,072,833 [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: 2,344,036,761 [8500]
   - B. Securities (at market): 9,430,821,591 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 15,010,045,673 [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)**: 26,784,904,025 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,176,287 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,786,080,312 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,357,260,180 [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): 19,149,733 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,300,977,078 [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): 9,411,671,858 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: 73,819,514 [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)**: 27,162,878,363 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 376,798,051 [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**: 284,798,051 [8770]