INITIAL
End Date: 7/10/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/11/2023
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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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 – 0
- Percentage range of customer segregated funds required between: 0% – 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 – 0
- Percentage range of customer secured funds required between: 0% – 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 – 0
- Percentage range of cleared swaps customer collateral required between: 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
   6,280,199,729 [7315]
   B. Securities (at market)
   2,858,107,917 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -135,256,241 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   10,483,439 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -7,233,448 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   9,006,301,396 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -157,365,759 [7352] 427,365 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   9,006,728,761 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   9,006,728,761 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States
   32,659,860 [7500]
   B. Other banks qualified under Regulation 30.7
   256,997,725 [7520] 289,657,585 [7530]

2. Securities
   A. In safekeeping with banks located in the United States
   1,475,059,152 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7
   108,822,809 [7560] 1,583,881,961 [7570]

3. Equities with registered futures commission merchants
   A. Cash
   50,348,610 [7580]
   B. Securities
   0 [7590]
   C. Unrealized gain (loss) on open futures contracts
   380,197 [7600]
   D. Value of long option contracts
   0 [7610]
   E. Value of short option contracts
   0 [7615] 50,728,807 [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
   6,327,217,890 [7700]
   B. Securities
   1,274,225,956 [7710]
   C. Unrealized gain (loss) on open futures contracts
   -135,636,438 [7720]
   D. Value of long option contracts
   10,483,439 [7730]
   E. Value of short option contracts
   -7,233,448 [7735] 7,469,057,399 [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
   9,393,325,752 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   386,596,991 [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
    246,596,991 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: **18,595,010,391** [7010]
   - B. Securities (at market): **10,978,923,663** [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: **-2,207,991,657** [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: **580,764,149** [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: **-529,251,310** [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): **27,417,455,236** [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: **598,074,490** [7045]
   - Less: amount offset by customer securities: **-597,467,442** [7047] **607,048** [7050]

6. Amount required to be segregated (add lines 4 and 5): **27,418,062,284** [7060]

Funds in Segregated Accounts

7. Deposited in segregated funds bank accounts
   - A. Cash: **2,864,477,319** [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): **3,495,868,695** [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: **14,066,437,486** [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): **7,483,054,968** [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets: **93,671,918** [7130]

10. Exchange traded options
    - A. Value of open long option contracts: **580,764,149** [7132]
    - B. Value of open short option contracts: **-529,251,310** [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: **7,733,828** [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): **28,062,757,053** [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): **644,694,769** [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: **409,694,769** [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: \( 2,742,457,049 \) [8500]
   - B. Securities (at market): \( 9,290,551,424 \) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \( 14,606,336,773 \) [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)**
   - \( 26,639,345,246 \) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - \( -140,305,119 \) [8570] \( 4,347,816 \) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \( 26,643,693,062 \) [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \( 3,716,512,147 \) [8610]
   - B. Securities representing investments of cleared swaps customers' funds (at market): \( 0 \) [8620]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \( 19,218,386 \) [8630]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \( 14,354,870,723 \) [8640]
   - B. Securities representing investments of cleared swaps customers' funds (at market): \( 0 \) [8650]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \( 9,271,333,038 \) [8660]

9. **Net settlement from (to) derivatives clearing organizations**
   - \( -268,513,798 \) [8670] [8680]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: \( 0 \) [8690]
    - B. Value of open cleared swaps short option contracts: \( 0 \) [8700]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: \( 0 \) [8710]
    - B. Securities representing investments of cleared swaps customers' funds (at market): \( 0 \) [8720]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \( 0 \) [8730]

12. **Cleared swaps customer funds on hand**
    - A. Cash: \( 0 \) [8740]
    - B. Securities representing investments of cleared swaps customers' funds (at market): \( 0 \) [8750]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): \( 0 \) [8760]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - \( 27,093,420,496 \) [8770]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \( 449,727,434 \) [8780]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - \( 92,000,000 \) [8790]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - \( 357,727,434 \) [8800]