INITIAL
End Date: 7/12/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/13/2023
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; or
b. Minimum percentage of customer segregated funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of customer secured funds required: 0%; or
c. Dollar amount range between: $0 and $0; or
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; or
b. Minimum percentage of cleared swaps customer collateral required: 0%; or
c. Dollar amount range between: $0 and $0; or
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
   A. Cash 6,398,218,422 [7315]
   B. Securities (at market) 2,871,334,619 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 90,553,451 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,836,399 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -5,662,862 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,365,280,029 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount 170,017,195 [7351]
   Less: amount offset by customer owned securities -167,241,096 [7352] 2,776,099 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,368,056,128 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,368,056,128 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States 77,794,525 [7500]
   B. Other banks qualified under Regulation 30.7 333,722,979 [7520] 411,517,504 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,477,266,549 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 111,171,841 [7560] 1,588,438,390 [7570]

3. Equities with registered futures commission merchants
   A. Cash 51,421,721 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts -2,126,861 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 49,294,860 [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 6,367,928,957 [7700]
   B. Securities 1,282,896,229 [7710]
   C. Unrealized gain (loss) on open futures contracts 92,680,312 [7720]
   D. Value of long option contracts 10,836,399 [7730]
   E. Value of short option contracts -5,662,862 [7735] 7,748,679,035 [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 9,797,929,789 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 429,873,661 [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 289,873,661 [7785]
**INITIAL**

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**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 17,516,226,571 [7010]
   - B. Securities (at market): 10,971,842,874 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -413,442,536 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 557,266,097 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -488,993,433 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 28,142,899,573 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 663,794,284 [7045]
   - Less: amount offset by customer securities: -663,151,676 [7047] 642,608 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 28,143,542,181 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - A. Cash: 3,466,035,909 [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): 3,536,635,579 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 14,039,920,298 [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): 7,435,207,295 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 176,512,975 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 557,266,097 [7132]
    - B. Value of open short option contracts: -488,993,433 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 7,215,754 [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)**
    - 28,729,800,474 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 586,258,293 [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: 351,258,293 [7198]
**Daily Segregation - Swaps Statement**

**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: 4,072,798,014 [8500]
   - B. Securities (at market): 9,383,722,791 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 12,819,855,207 [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)**: 26,276,376,012 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 335,144,111 [8560]
   - Less: amount offset by customer owned securities: -333,977,577 [8570] 1,166,534 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 26,277,542,546 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,475,608,945 [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): 30,058,221 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 15,224,658,748 [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): 9,353,664,570 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -700,805,219 [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)**: 27,383,185,265 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 1,105,642,719 [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**: 1,013,642,719 [8770]