INITIAL
End Date: 7/13/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/14/2023
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
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:

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 [7305]</td>
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1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **Cash**: 6,248,164,527 [7315]
   - **Securities (at market)**: 2,874,045,727 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 217,175,894 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 12,281,581 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -6,183,008 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,345,484,721 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,346,771,443 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,346,771,443 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. **Banks located in the United States**: 45,279,407 [7500]
   - B. **Other banks qualified under Regulation 30.7**: 241,398,825 [7520] 286,678,232 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**: 1,471,735,272 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**: 111,436,673 [7560] 1,583,171,945 [7570]

3. **Equities with registered futures commission merchants**
   - A. **Cash**: 51,442,012 [7580]
   - B. **Securities**: 0 [7590]
   - C. **Unrealized gain (loss) on open futures contracts**: -1,022,393 [7600]
   - D. **Value of long option contracts**: 0 [7610]
   - E. **Value of short option contracts**: -6,183,008 [7615] 50,419,619 [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**: 6,282,673,434 [7700]
   - B. **Securities**: 1,290,873,782 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: 218,198,287 [7720]
   - D. **Value of long option contracts**: 12,281,581 [7730]
   - E. **Value of short option contracts**: -6,183,008 [7735] 7,797,844,076 [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**: 9,718,113,872 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 371,342,429 [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**: 231,342,429 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,448,969,922 [7010]
   B. Securities (at market) 11,036,456,801 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 898,971,421 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 567,093,042 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -489,683,704 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 28,461,807,482 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 403,008,051 [7045]
   Less: amount offset by customer securities -401,338,042 [7047] 1,670,009 [7050]

6. Amount required to be segregated (add lines 4 and 5) 28,463,477,491 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,334,523,613 [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) 3,420,441,868 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,027,617,647 [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) 7,616,014,933 [7120]


10. Exchange traded options
    A. Value of open long option contracts 567,093,042 [7132]
    B. Value of open short option contracts -489,683,704 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 7,346,611 [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) 29,049,023,662 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 585,546,171 [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 350,546,171 [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 5,172,832,214 [8500]
   B. Securities (at market) 9,337,715,654 [8510]
2. Net unrealized profit (loss) in open cleared swaps 12,005,004,531 [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) 26,515,552,399 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   Less: amount offset by customer owned securities 276,222,034 [8560]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,519,178,467 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,834,596,185 [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) 29,556,023 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,826,070,679 [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) 9,308,159,631 [8650]
9. Net settlement from (to) derivatives clearing organizations -569,187,047 [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) 27,429,195,471 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 910,017,004 [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 818,017,004 [8770]