INITIAL
End Date: 7/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/20/2023
Name of Company

Contact Name

Contact Phone Number

Contact Email Address

FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 235,000,000
- Minimum percentage of customer segregated funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer segregated funds required between: % and%. 0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: ; or 140,000,000
- Minimum percentage of customer secured funds required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of customer secured funds required between: % and%. 0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: ; or 92,000,000
- Minimum percentage of cleared swaps customer collateral required: % ; or 0
- Dollar amount range between: and; or 0 0
- Percentage range of cleared swaps customer collateral required between: % and%. 0 0

Attach supporting documents CH
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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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,150,048,895 [7315]
   - B. Securities (at market): 2,888,880,395 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 381,993,943 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,834,042 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -5,682,920 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,427,074,355 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - 187,721,680 [7351]
   - Less: amount offset by customer owned securities: -186,075,944 [7354]
   - 1,645,736 [7356]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,428,720,091 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,428,720,091 [7360]

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. **Cash in banks**
   - A. Banks located in the United States: 75,558,313 [7500]
   - B. Other banks qualified under Regulation 30.7: 195,807,913 [7520] 271,366,226 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,475,256,432 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 110,186,759 [7560] 1,585,443,191 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 50,838,749 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,829,333 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,668,082 [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: 6,226,030,885 [7700]
   - B. Securities: 1,303,437,204 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 380,164,609 [7720]
   - D. Value of long option contracts: 11,834,042 [7730]
   - E. Value of short option contracts: -5,682,920 [7735] 7,915,783,820 [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**
   - 9,825,261,319 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 396,541,228 [7380]

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**
    - 256,541,228 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: \(14,668,034,685\) [7010]
   - B. Securities (at market): \(11,214,583,898\) [7020]
2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(1,609,906,469\) [7030]
3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: \(519,651,084\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-447,016,822\) [7033]
4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(27,565,159,314\) [7040]
5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(261,795,277\) [7045]
   - Less: amount offset by customer securities: \(-261,117,548\) [7047]
   - \(677,729\) [7050]
6. **Amount required to be segregated (add lines 4 and 5)**
   - \(27,565,837,043\) [7060]
7. **FUNDS IN SEGREGATED ACCOUNTS**
   - A. Deposited in segregated funds bank accounts
     - Cash: \(2,508,531,962\) [7070]
     - Securities representing investments of customers’ funds (at market): \(0\) [7080]
     - Securities held for particular customers or option customers in lieu of cash (at market): \(3,979,975,586\) [7090]
   - B. Margins on deposit with derivatives clearing organizations of contract markets
     - Cash: \(14,115,839,270\) [7100]
     - Securities representing investments of customers’ funds (at market): \(0\) [7110]
     - Securities held for particular customers or option customers in lieu of cash (at market): \(7,234,608,312\) [7120]
   - C. Net settlement from (to) derivatives clearing organizations of contract markets
     - \(234,775,595\) [7130]
   - D. Exchange traded options
     - A. Value of open long option contracts: \(519,651,084\) [7132]
     - B. Value of open short option contracts: \(-447,016,822\) [7133]
   - E. Net equities with other FCMs
     - A. Net liquidating equity: \(8,217,137\) [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]
   - F. Segregated funds on hand
     - \(0\) [7150]
   - G. Total amount in segregation (add lines 7 through 12): \(28,154,582,124\) [7180]
   - H. Excess (deficiency) funds in segregation (subtract line 6 from line 13): \(588,745,081\) [7190]
   - I. Management Target Amount for Excess funds in segregation
     - \(235,000,000\) [7194]
   - J. Excess (deficiency) funds in segregation over (under) Management Target Amount
     - Excess: \(353,745,081\) [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** 6,268,603,480 [8500]
   - **B. Securities (at market)** 9,303,640,483 [8510]

2. **Net unrealized profit (loss) in open cleared swaps** 11,426,214,352 [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)** 26,998,458,315 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 61,555,624 [8560]


7. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)** 26,999,621,622 [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

8. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash** 3,391,887,747 [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)** 101,294,861 [8620]

9. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash** 14,999,926,373 [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)** 9,202,345,622 [8650]

10. **Net settlement from (to) derivatives clearing organizations** -354,715,307 [8660]

11. **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]

12. **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]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)** 27,340,739,296 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)** 341,117,674 [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** 249,117,674 [8770]