INITIAL
End Date: 7/20/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/21/2023
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):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 0%
- Dollar amount range between: 0
- Percentage range of customer segregated funds required between: 0% and 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
- Percentage range of customer secured funds required between: 0% and 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
- Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents CH
**Firm Name:** Morgan Stanley & Co LLC  
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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]

- **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
  - **Cash:** 5,986,742,520 [7315]
  - **Securities (at market):** 2,812,621,407 [7317]

- **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 347,233,795 [7325]

- **Exchange traded options**
  - Market value of open option contracts purchased on a foreign board of trade: 12,538,301 [7335]
  - Market value of open contracts granted (sold) on a foreign board of trade: -5,856,482 [7337]

- **Net equity (deficit) (add lines 1. 2. and 3.):**
  - **Account liquidating to a deficit and account with a debit balances - gross amount:**
    - Less: amount offset by customer owned securities
      - Gross amount: 120,448,655
      - Customer owned securities: -115,339,133
      - Net: 5,109,522
  - **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):**
    - Net: 9,158,389,063 [7355]

- **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:**
  - Net: 9,158,389,063 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **Banks located in the United States:** 108,206,471 [7500]
   - **Other banks qualified under Regulation 30.7:** 151,044,373 [7520] 259,250,844 [7530]

2. **Securities**
   - **In safekeeping with banks located in the United States:** 1,363,062,501 [7540]
   - **In safekeeping with other banks qualified under Regulation 30.7:** 109,732,852 [7560] 1,472,795,353 [7570]

3. **Equities with registered futures commission merchants**
   - **Cash:** 50,808,044 [7580]
   - **Securities:** 0 [7590]
   - **Unrealized gain (loss) on open futures contracts:** 1,900,649 [7600]
   - **Value of long option contracts:** 12,538,301 [7730]
   - **Value of short option contracts:** -5,856,482 [7735] 7,693,426,182 [7740]

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **Cash:** 0 [7640]
   - **Securities:** 0 [7650]
   - **Amount due to (from) clearing organization - daily variation:** 0 [7660]
   - **Value of long option contracts:** 0 [7670]
   - **Value of short option contracts:** 0 [7675] 0 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **Cash:** 6,001,585,163 [7700]
   - **Securities:** 1,339,826,054 [7710]
   - **Unrealized gain (loss) on open futures contracts:** 345,333,146 [7720]
   - **Value of long option contracts:** 12,538,301 [7730]
   - **Value of short option contracts:** -5,856,482 [7735] 7,693,426,182 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**
   - **Segregated funds on hand:** 0 [7760]

7. **Total funds in separate section 30.7 accounts**
   - Net: 9,478,181,072 [7770]

8. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - Net: 319,792,009 [7780]

9. **Management Target Amount for Excess funds in separate section 30.7 accounts**
   - Net: 140,000,000 [7780]

10. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
    - Net: 179,792,009 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - $(14,460,645,889)$ [7010]
   - **B. Securities (at market)**
     - $(10,730,957,326)$ [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - $(567,870,786)$ [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - $(503,244,275)$ [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - $(-452,038,301)$ [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - $(25,810,679,975)$ [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - $1,050,355,877$ [7045]
   - **Less: amount offset by customer securities**
     - $-1,048,802,539$ [7047]

6. **Amount required to be segregated (add lines 4 and 5)**
   - $(25,812,233,313)$ [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - $1,517,761,338$ [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)**
     - $3,889,932,253$ [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - $14,230,368,046$ [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)**
     - $6,841,025,073$ [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - $-140,315,203$ [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - $(503,244,275)$ [7132]
    - **B. Value of open short option contracts**
      - $-452,038,301$ [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - $8,607,200$ [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)**
    - $(26,398,584,681)$ [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - $(586,351,368)$ [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**
      - $(351,351,368)$ [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 7,368,100,743 [8500]
   B. Securities (at market) 9,249,224,969 [8510]

2. Net unrealized profit (loss) in open cleared swaps 11,206,539,324 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 27,823,865,036 [8550]
   Less: amount offset by customer owned securities -200,419,207 [8570] 4,586,417 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,828,451,453 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,331,434,910 [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) 100,040,620 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,953,518,798 [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) 9,149,184,349 [8650]

8. Net settlement from (to) derivatives clearing organizations 661,335,693 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 28,195,514,370 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 367,062,917 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 275,062,917 [8770]