INITIAL
End Date: 8/4/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/7/2023
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):
1. Minimum dollar amount: $235,000,000
2. Minimum percentage of customer segregated funds required: 0%
3. Dollar amount range between: $0 and $0
4. Percentage range of customer segregated funds required between: 0% and 0%

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

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
1. Minimum dollar amount: $92,000,000
2. Minimum percentage of cleared swaps customer collateral required: 0%
3. Dollar amount range between: $0 and $0
4. 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: 5,547,075,022 [7315]
   - B. Securities (at market): 2,805,806,983 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 658,956,225 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 24,889,258 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -11,243,634 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,024,483,854 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -84,873,019 [7352] 1,584,968 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,027,068,822 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,027,068,822 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 24,310,727 [7500]
   - B. Other banks qualified under Regulation 30.7: 158,887,935 [7520] 183,198,662 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,398,714,486 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 99,993,419 [7560] 1,488,707,905 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 51,094,046 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 825,483 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,919,529 [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: 5,617,321,490 [7700]
   - B. Securities: 1,317,099,078 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 658,130,742 [7720]
   - D. Value of long option contracts: 24,889,258 [7730]
   - E. Value of short option contracts: -11,243,634 [7735] 7,606,196,934 [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**: 9,330,023,030 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 302,954,208 [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**: 162,954,208 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,853,590,886 [7010]
   B. Securities (at market) 11,422,210,034 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -1,823,445,669 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 443,327,588 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -435,364,763 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   27,460,318,076 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   864,147,892 [7045]
   Less: amount offset by customer securities -863,940,841 [7047] 207,051 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   27,460,525,127 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 4,803,573,172 [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) 2,398,860,366 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 11,876,696,622 [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) 9,023,349,668 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   -82,733,283 [7130]

10. Exchange traded options
    A. Value of open long option contracts 443,327,588 [7132]
    B. Value of open short option contracts -435,364,763 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 11,759,520 [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)
    28,039,468,890 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    578,943,763 [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
    343,943,763 [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: **4,090,487,633 [8500]**
   - B. Securities (at market): **9,143,985,003 [8510]**

2. **Net unrealized profit (loss) in open cleared swaps**
   - **13,121,940,902 [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)**
   - **26,356,413,538 [8550]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **246,032,600 [8560]**
   - Less: amount offset by customer owned securities
   - **-244,239,240 [8570]**
   - **1,793,360 [8580]**

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - **26,358,206,898 [8590]**

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Deposited in cleared swaps customer segregated accounts at banks
     - Cash: **3,715,349,889 [8600]**
     - Securities representing investments of cleared swaps customers' funds (at market): **0 [8610]**
     - Securities held for particular cleared swaps customers in lieu of cash (at market): **57,106,522 [8620]**

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: **15,389,288,662 [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): **9,086,878,481 [8650]**

9. **Net settlement from (to) derivatives clearing organizations**
   - **-791,532,032 [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)**
    - **27,457,091,522 [8720]**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - **1,098,884,624 [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**
    - **1,006,884,624 [8770]**