INITIAL
End Date: 8/7/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/8/2023

Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: ; or 235,000,000
  b. Minimum percentage of customer segregated funds required: % ; or 0
  c. Dollar amount range between: and; or 0 0
  d. Percentage range of customer segregated funds required between: % and%. 0 0

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

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

Attach supporting documents CH
**INITIAL**  
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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**: 5,585,104,632 [7315]
   - **B. Securities (at market)**: 2,805,186,490 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 632,849,701 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 22,242,051 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -10,850,407 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,034,532,467 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities**: -92,831,606 [7352] 699,568 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,035,232,035 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,035,232,035 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 68,712,022 [7500] 218,036,275 [7530]
   - **B. Other banks qualified under Regulation 30.7**: 149,324,253 [7520] 218,036,275 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,387,910,017 [7540] 1,487,539,615 [7570]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 99,629,598 [7560] 1,487,539,615 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 50,869,917 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 812,046 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 51,681,963 [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**: 5,550,891,750 [7700] 7,511,967,925 [7740]
   - **B. Securities**: 1,317,646,876 [7710] 7,511,967,925 [7740]
   - **C. Unrealized gain (loss) on open futures contracts**: 632,037,655 [7720] 7,511,967,925 [7740]
   - **D. Value of long option contracts**: 22,242,051 [7730] 7,511,967,925 [7740]
   - **E. Value of short option contracts**: -10,850,407 [7735] 7,511,967,925 [7740]

6. **Amounts with other depositories designated by a foreign board of trade**: 0 [7760] 0 [7765]

7. **Segregated funds on hand**: 0 [7765]

8. **Total funds in separate section 30.7 accounts**: 9,269,225,778 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 233,993,743 [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**: 93,993,743 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - A. Cash: 17,273,240,449 [7010]
   - B. Securities (at market): 11,144,879,456 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - (-1,876,506,221) [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 439,270,582 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -431,189,927 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,549,694,339 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 769,319,043 [7045]
   - Less: amount offset by customer securities: -764,896,267 [7047]
   - 4,422,776 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,554,117,115 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: 3,886,800,717 [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): 2,062,659,031 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 11,853,234,924 [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): 9,082,220,425 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 239,865,913 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: 439,270,582 [7132]
    - B. Value of open short option contracts: -431,189,927 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 13,240,450 [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)**
    - 27,146,102,115 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 591,985,000 [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: 356,985,000 [7198]
### Daily Segregation - Swaps Statement

#### STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDING IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - **Cash**: 4,826,198,999 [8500]
   - **Securities (at market)**: 9,121,391,425 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 13,239,795,128 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: 0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 27,187,385,552 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 44,610,644 [8560]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,188,571,971 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: 3,871,662,938 [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)**: 56,709,127 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: 14,541,630,950 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 9,064,682,298 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - -12,896,116 [8660]

10. **Cleared swaps options**
    - **Value of open cleared swaps long option contracts**: 0 [8670]
    - **Value of open cleared swaps short option contracts**: 0 [8680]

11. **Net equities with other FCMs**
    - **Net liquidating equity**: 0 [8690]
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: 0 [8710]

12. **Cleared swaps customer funds on hand**
    - **Cash**: 0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: 0
    - **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)**
    - 27,521,789,197 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 333,217,226 [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**
    - 241,217,226 [8770]