INITIAL
End Date: 8/9/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/10/2023
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Daily Segregation - Cover Page

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: ; 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
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 5,799,672,295 [7315]
   B. Securities (at market) 2,842,109,137 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 379,576,153 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 25,886,564 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -11,128,190 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,035,965,959 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -106,852,292 [7352] 912,677 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,036,878,636 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,036,878,636 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 36,965,686 [7500]
   B. Other banks qualified under Regulation 30.7 230,738,679 [7520] 267,704,365 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,404,656,572 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 123,187,308 [7560] 1,527,843,880 [7570]

3. Equities with registered futures commission merchants
   A. Cash 50,376,547 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,537,345 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 51,913,892 [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 5,964,179,742 [7700]
   B. Securities 1,314,265,257 [7710]
   C. Unrealized gain (loss) on open futures contracts 378,038,808 [7720]
   D. Value of long option contracts 25,886,564 [7730]
   E. Value of short option contracts -11,128,190 [7735] 7,671,092,181 [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 9,518,554,318 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 481,675,682 [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 341,675,682 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 17,191,960,903 [7010]
   - B. Securities (at market): 11,133,850,126 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - (-1,643,283,861) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 437,816,870 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -446,366,223 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 26,673,977,815 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 786,380,492 [7045]
   - Less: amount offset by customer securities
     - (-782,532,809) [7047] 3,847,683 [6050]

6. Amount required to be segregated (add lines 4 and 5)
   - 26,677,825,498 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,516,593,265 [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): 2,024,424,963 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 11,564,280,539 [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): 9,109,425,163 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - 44,478,779 [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 437,816,870 [7132]
    - B. Value of open short option contracts: -446,366,223 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 13,536,298 [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)
    - 27,264,189,654 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 586,364,156 [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
    - 351,364,156 [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 4,787,076,227 [8500]
   B. Securities (at market) 9,152,626,283 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,031,567,192 [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) 26,971,269,702 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 48,358,428 [8560]
   Less: amount offset by customer owned securities -47,162,083 [8570] 1,196,345 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,972,466,047 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,598,929,678 [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) 39,278,399 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,799,892,348 [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) 9,113,347,884 [8650]

9. Net settlement from (to) derivatives clearing organizations -63,540,204 [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) 27,487,908,105 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 515,442,058 [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 423,442,058 [8770]