INITIAL
End Date: 8/10/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/11/2023
Name of Company

Morgan Stanley & Co. LLC

Contact Name

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FCM’s Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: 235,000,000
b. Minimum percentage of customer segregated funds required: 0
   ; or
c. Dollar amount range between: 0 and 0
   ; or
d. Percentage range of customer segregated funds required between: 0 and 0.

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: 140,000,000
b. Minimum percentage of customer secured funds required: 0
   ; or
c. Dollar amount range between: 0 and 0
   ; or
d. Percentage range of customer secured funds required between: 0 and 0.

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0
   ; or
c. Dollar amount range between: 0 and 0
   ; or
d. 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.

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: $5,780,749,351
   - **B. Securities (at market)**: $2,801,299,707

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: $558,765,736

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: $22,525,110
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -$9,961,005

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: $9,153,017,178

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - **Method (add lines 4 and 5)**: $9,153,017,178

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: $9,153,017,178

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: $53,497,388
   - **B. Other banks qualified under Regulation 30.7**: $135,672,442

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: $1,394,291,086
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: $98,527,962

3. **Equities with registered futures commission merchants**
   - **A. Cash**: $50,034,924
   - **B. Securities**: $0
   - **C. Unrealized gain (loss) on open futures contracts**: $1,259,855
   - **D. Value of long option contracts**: $0
   - **E. Value of short option contracts**: $0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - **A. Cash**: $0
   - **B. Securities**: $0
   - **C. Amount due to (from) clearing organization - daily variation**: $0
   - **D. Value of long option contracts**: $0
   - **E. Value of short option contracts**: $0

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: $5,909,734,968
   - **B. Securities**: $1,308,480,659
   - **C. Unrealized gain (loss) on open futures contracts**: $557,505,880
   - **D. Value of long option contracts**: $22,525,110
   - **E. Value of short option contracts**: -$9,961,005

6. **Amounts with other depositories designated by a foreign board of trade**: $0

7. **Segregated funds on hand**: $0

8. **Total funds in separate section 30.7 accounts**: $9,520,969,269

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: $367,152,091

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: $140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: $227,152,091
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 17,204,854,282 [7010]
   - B. Securities (at market): 11,048,539,232 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market: -2,182,194,950 [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 430,091,211 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -430,094,775 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3): 26,071,195,000 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: 1,019,887,799 [7045]
   - Less: amount offset by customer securities: -1,014,983,325 [7047]
   - 4,904,474 [7050]

6. Amount required to be segregated (add lines 4 and 5): 26,076,099,474 [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: 4,634,624,183 [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): 2,035,957,176 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 11,576,302,860 [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): 9,012,582,056 [7120]


10. Exchange traded options
    - A. Value of open long option contracts: 430,091,211 [7132]
    - B. Value of open short option contracts: -430,094,775 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 14,433,509 [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): 26,663,381,596 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13): 587,282,122 [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: 352,282,122 [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: \(4,669,602,904\) [8500]
   - B. Securities (at market): \(9,069,989,552\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: \(13,531,538,410\) [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)**: \(27,271,130,866\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: \(-140,607,719\) [8570] \(1,184,705\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: \(27,272,315,571\) [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: \(3,503,800,995\) [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): \(35,347,525\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: \(14,831,019,038\) [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): \(9,034,642,027\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**: \(381,262,709\) [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)**: \(27,786,072,294\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: \(513,756,723\) [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**: \(421,756,723\) [8770]