INITIAL
End Date: 8/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/22/2023
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

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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%
  c. Dollar amount range between: $0 and $0
  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%
  c. Dollar amount range between: $0 and $0
  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%
  c. Dollar amount range between: $0 and $0
  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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 6,437,910,165 [7315]
   - **B. Securities (at market)**: 2,833,250,672 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -186,576,603 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,328,544 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,429,386 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,088,483,392 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -100,178,004 [7352] 1,589,949 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,090,073,341 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,090,073,341 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 346,956,842 [7500]
   - B. Other banks qualified under Regulation 30.7: 274,485,686 [7520] 621,442,528 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 993,909,735 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 105,041,020 [7560] 1,098,950,755 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,604,298 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -26,427 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 49,577,871 [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: 6,140,586,847 [7700]
   - B. Securities: 1,734,299,917 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -186,550,176 [7720]
   - D. Value of long option contracts: 11,328,544 [7730]

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**: 9,462,206,900 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 372,133,559 [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**: 232,133,559 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(19,819,561,632\) [7010]
   - **B. Securities (at market)**
     - \(11,415,411,762\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-4,540,504,577\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(425,593,669\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-463,910,842\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,656,151,644\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(1,381,416,782\) [7045]
   - Less: amount offset by customer securities
     - \(-1,379,741,612\) [7047] \(1,675,170\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,657,826,814\) [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
       - \(3,913,525,025\) [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)**
       - \(1,923,786,683\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \(11,781,656,370\) [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)**
     - \(9,491,625,079\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(150,370,594\) [7130]

10. **Exchange traded options**
   - **A. Value of open long option contracts**
     - \(425,593,669\) [7132]
   - **B. Value of open short option contracts**
     - \(-463,910,842\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(22,901,404\) [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)**
    - \(27,245,547,982\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(587,721,168\) [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**
      - \(352,721,168\) [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 1,482,466,108 [8500]
   B. Securities (at market) 9,017,725,635 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,717,651,699 [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 27,217,843,442 [8550]
   Less: amount offset by customer owned securities 1,639,308 [8560]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,219,482,750 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,153,109,220 [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) 83,729,555 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,907,551,371 [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) 8,933,996,080 [8650]

9. Net settlement from (to) derivatives clearing organizations 513,498,728 [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) 27,591,884,954 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 372,402,204 [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 280,402,204 [8770]