INITIAL
End Date: 8/24/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/25/2023
**Morgan Stanley & Co. LLC**

**Ikram Shah**

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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
### 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: 6,207,960,424 [7315]
   - B. Securities (at market): 2,794,724,916 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -38,811,201 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,724,986 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,173,436 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,968,425,689 [7345]

5. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,969,422,492 [7355]

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 230,495,531 [7500]
   - B. Other banks qualified under Regulation 30.7: 248,207,366 [7520] 478,702,897 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,009,872,431 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 105,226,737 [7560] 1,115,099,168 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,645,271 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,208,053 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,853,324 [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: 5,925,022,871 [7700]
   - B. Securities: 1,679,625,748 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -41,019,254 [7720]
   - D. Value of long option contracts: 10,724,986 [7730]
   - E. Value of short option contracts: -6,173,436 [7735] 7,568,180,915 [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**: 9,213,836,304 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 244,413,812 [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**: 104,413,812 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 17,151,132,448 [7010]
   B. Securities (at market) 11,050,798,722 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market -2,064,952,065 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 421,190,994 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -446,161,621 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,112,008,478 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,074,140,654 [7045]
   Less: amount offset by customer securities -1,073,515,706 [7047] 624,948 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,112,633,426 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 3,971,182,592 [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) 1,737,281,384 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 11,859,344,170 [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) 9,313,517,338 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -178,570,946 [7130]

10. Exchange traded options
    A. Value of open long option contracts 421,190,994 [7132]
    B. Value of open short option contracts -446,161,621 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 22,880,004 [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) 26,700,663,915 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 588,030,489 [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 353,030,489 [7198]
# Daily Segregation - Swaps Statement

**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: 1,244,153,167 [8500]
   - B. Securities (at market): 9,014,047,540 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 16,510,653,108 [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**
   - 26,768,853,815 [8550]

5. **Amount required to be segregated for cleared swaps customers**
   - Add lines 1, 2, and 3: 26,771,197,169 [8560]

6. **Amount required to be segregated for cleared swaps customers**
   - Add lines 4 and 5: 26,771,197,169 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,090,573,193 [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): 19,927,289 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,777,286,967 [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): 8,994,120,251 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 202,823,385 [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: 27,084,731,085 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation**
    - Subtract line 6 from line 13: 313,533,916 [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**
    - 221,533,916 [8770]