INITIAL
End Date: 8/29/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/30/2023
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%
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.

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,008,998,902 [7315]
   - B. Securities (at market): 2,782,950,254 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 305,568,663 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,830,772 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -6,172,068 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,102,176,523 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: 1,999,011 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,104,175,534 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,104,175,534 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 183,303,704 [7500]
   - B. Other banks qualified under Regulation 30.7: 203,053,627 [7520] 386,357,331 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 858,811,683 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 104,049,955 [7560] 962,861,638 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,552,311 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,015,541 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 53,567,852 [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: 5,823,687,575 [7700]
   - B. Securities: 1,820,088,617 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 301,553,122 [7720]
   - D. Value of long option contracts: 10,830,772 [7730]
   - E. Value of short option contracts: -6,172,068 [7735] 7,949,988,018 [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**: 9,352,774,839 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 248,599,305 [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**: 108,599,305 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: 13,555,530,737
   - B. Securities (at market): 11,849,999,362

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,455,957,600

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: 396,016,080
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -401,179,141

4. **Net equity (deficit) (add lines 1, 2, and 3)**: 27,856,324,638

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 1,753,567,968
   - Less: amount offset by customer securities: -1,752,971,721
   - Total: 596,247

6. **Amount required to be segregated (add lines 4 and 5)**: 27,856,920,885

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - A. Cash: 5,688,601,772
     - B. Securities representing investments of customers’ funds (at market): 0
     - C. Securities held for particular customers or option customers in lieu of cash (at market): 1,188,406,414

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: 10,664,544,599
   - B. Securities representing investments of customers’ funds (at market): 0
   - C. Securities held for particular customers or option customers in lieu of cash (at market): 10,661,592,948

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: 222,777,623

10. **Exchange traded options**
    - A. Value of open long option contracts: 396,016,080
    - B. Value of open short option contracts: -401,179,141

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 24,001,747
    - B. Securities representing investments of customers’ funds (at market): 0
    - C. Securities held for particular customers or option customers in lieu of cash (at market): 0

12. **Segregated funds on hand**: 0

13. **Total amount in segregation (add lines 7 through 12)**: 28,444,762,042

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 587,841,157

15. **Management Target Amount for Excess funds in segregation**: 235,000,000

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess: 352,841,157
## 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**
     - \(-680,936,948\) [8500]
   - **B. Securities (at market)**
     - \(9,137,340,820\) [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - \(17,682,449,917\) [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)**
   - \(26,138,853,789\) [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer owned securities**
     - \(-232,118,400\) [8570] \(5,811,881\) [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - \(26,144,665,670\) [8590]

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - \(3,122,723,529\) [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)**
     - \(84,590,356\) [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - \(15,314,596,613\) [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)**
     - \(9,052,750,464\) [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - **A. Value of open cleared swaps long option contracts**
     - \(0\) [8670]
   - **B. Value of open cleared swaps short option contracts**
     - \(0\) [8680]

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)**
    - \(26,972,440,760\) [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - \(827,775,090\) [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**
    - \(735,775,090\) [8770]