INITIAL
End Date:7/24/2023
Firm Name:Morgan Stanley & Co LLC
Form:Daily Seg - FOCUS II
Submit Date:7/25/2023
Morgan Stanley & Co. LLC

Ikram Shah

212-276-0963

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 5,775,589,019 [7315]
   B. Securities (at market) 2,838,835,686 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 506,968,386 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 12,774,702 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,129,044 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,128,044 [7347]

5. Account liquidating to a deficit and account with a debit balances - gross amount 107,407,902 [7351]
   Less: amount offset by customer owned securities -106,066,032 [7352] 1,341,870 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,129,380,619 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,129,380,619 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States 7,770,408 [7500]
   B. Other banks qualified under Regulation 30.7 155,986,745 [7520] 163,757,153 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 1,389,345,635 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 108,806,706 [7560] 1,498,152,341 [7570]

3. Equities with registered futures commission merchants
   A. Cash 51,252,153 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,600,284 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 52,852,437 [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 5,831,638,082 [7700]
   B. Securities 1,340,683,345 [7710]
   C. Unrealized gain (loss) on open futures contracts 505,368,103 [7720]
   D. Value of long option contracts 12,774,702 [7730]
   E. Value of short option contracts -6,129,044 [7735] 7,684,335,188 [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 9,399,097,119 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 269,716,500 [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 129,716,500 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 14,742,557,469 [7010]
   B. Securities (at market) 10,791,480,721 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 989,965,103 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 459,118,808 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -422,436,334 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,560,685,767 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 504,180,589 [7045]
   Less: amount offset by customer securities -502,937,479 [7047] 1,243,110 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,561,928,877 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash 2,161,902,078 [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) 3,956,759,406 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,221,256,593 [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) 6,834,721,315 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets -75,743,785 [7130]

10. Exchange traded options
    A. Value of open long option contracts 459,118,808 [7132]
    B. Value of open short option contracts -422,436,334 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,988,791 [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) 27,149,566,872 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 587,637,995 [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 352,637,995 [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**
   - **Cash**: $6,551,853,433 [8500]
   - **Securities (at market)**: $9,378,009,449 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $11,737,273,808 [8520]

3. **Cleared swaps options**
   - **Market value of open cleared swaps option contracts purchased**: $0 [8530]
   - **Market value of open cleared swaps option contracts granted (sold)**: $0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $27,667,136,690 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Amount offset by customer owned securities**: $75,846,650 [8570]
   - **Net liquidating equity**: $1,132,014 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $27,688,268,704 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **Cash**: $3,849,278,672 [8600]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8610]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $119,665,385 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **Cash**: $14,605,231,627 [8630]
   - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8640]
   - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $9,258,344,064 [8650]

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

10. **Net equities with other FCMs**
    - **Net liquidating equity**: $0 [8690]
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0 [8700]
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0 [8710]

11. **Cleared swaps customer funds on hand**
    - **Cash**: $0
    - **Securities representing investments of cleared swaps customers' funds (at market)**: $0
    - **Securities held for particular cleared swaps customers in lieu of cash (at market)**: $0 [8715]

12. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $27,988,382,465 [8720]

13. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $320,113,761 [8730]

14. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000 [8760]

15. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $228,113,761 [8770]