INITIAL
End Date: 7/28/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 7/31/2023
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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>5,579,836,899 [7315]</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,808,904,536 [7317]</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade</td>
<td>948,568,829 [7325]</td>
</tr>
<tr>
<td>3. Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>15,807,052 [7335]</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-7,000,830 [7337]</td>
</tr>
<tr>
<td>4. Net equity (deficit) (add lines 1, 2, and 3.)</td>
<td>9,346,116,466 [7345]</td>
</tr>
<tr>
<td>5. Account liquidating to a deficit and account with a debit balances - gross amount</td>
<td>74,196,955 [7351]</td>
</tr>
<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-73,561,365 [7352]</td>
</tr>
<tr>
<td>6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)</td>
<td>9,346,752,076 [7355]</td>
</tr>
<tr>
<td>7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.</td>
<td>9,346,752,076 [7360]</td>
</tr>
</tbody>
</table>

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States                                  | 98,280,628 [7500] |
   - B. Other banks qualified under Regulation 30.7                       | 126,351,817 [7520] |
                                                                       | 224,632,445 [7530] |
2. Securities
   - A. In safekeeping with banks located in the United States            | 1,378,074,961 [7540] |
   - B. In safekeeping with other banks qualified under Regulation 30.7   | 100,809,460 [7560] |
                                                                       | 1,478,884,421 [7570] |
3. Equities with registered futures commission merchants
   - A. Cash                                                                | 51,424,546 [7580] |
   - B. Securities                                                         | 0 [7590] |
   - C. Unrealized gain (loss) on open futures contracts                  | -1,714,998 [7600] |
   - D. Value of long option contracts                                    | 0 [7610] |
   - E. Value of short option contracts                                   | 0 [7615] |
                                                                       | 49,709,548 [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                                                                | 5,526,787,640 [7700] |
   - B. Securities                                                         | 1,330,020,115 [7710] |
   - C. Unrealized gain (loss) on open futures contracts                  | 950,283,827 [7720] |
   - D. Value of long option contracts                                    | 15,807,052 [7730] |
   - E. Value of short option contracts                                   | -7,000,830 [7735] |
                                                                       | 7,815,897,804 [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                          | 9,569,124,218 [7770] |
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 222,372,142 [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 | 82,372,142 [7785] |
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash
      15,816,044,892 [7010]
   B. Securities (at market)
      11,313,043,549 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   76,398,079 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
      442,780,739 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market
      -453,721,579 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   27,194,545,680 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   678,646,637 [7045]
   Less: amount offset by customer securities
      -678,365,057 [7047] 281,580 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   27,194,827,260 [7060]

Funds in segregated accounts

7. Deposited in segregated funds bank accounts
   A. Cash
      3,859,000,212 [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)
      2,716,458,247 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
      12,569,946,604 [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)
      8,596,585,302 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   39,822,758 [7130]

10. Exchange traded options
    A. Value of open long option contracts
        442,780,739 [7132]
    B. Value of open short option contracts
        -453,721,579 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity
        11,593,820 [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)
    27,792,466,103 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    587,638,843 [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
### 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: $5,139,294,581 [8500]
   - B. Securities (at market): $9,325,295,916 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $12,714,740,050 [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)**: $27,179,330,547 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $79,659,829 [8560]
   - 1,147,172 [8570]
   - 78,512,657 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $27,180,477,719 [8590]

#### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $3,464,399,938 [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): $47,162,699 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $14,846,463,552 [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): $9,278,133,217 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $-86,154,245 [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)**: $27,550,005,161 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $369,527,442 [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**: $277,527,442 [8770]