INITIAL
End Date: 8/1/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/2/2023
Name of Company: Morgan Stanley & Co. LLC

Contact Name: Ikram Shah

Contact Phone Number: 212-276-0963

Contact Email Address: Ikram.shah@morganstanley.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):
   a. Minimum dollar amount: 235,000,000; or
   b. Minimum percentage of customer segregated funds required: 0%; or
   c. Dollar amount range between: 0 and 0.; or
   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; or
   b. Minimum percentage of customer secured funds required: 0%; or
   c. Dollar amount range between: 0 and 0.; or
   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; or
   b. Minimum percentage of cleared swaps customer collateral required: 0%; or
   c. Dollar amount range between: 0 and 0.; or
   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: 5,396,415,153 [7315]
   B. Securities (at market): 2,778,015,660 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 1,124,272,936 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 24,864,838 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -12,283,280 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,311,285,307 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   Less: amount offset by customer owned securities: -96,782,080 [7352] 1,424,166 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,312,709,473 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,312,709,473 [7360]

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 50,233,479 [7500]
   B. Other banks qualified under Regulation 30.7: 183,418,147 [7520] 233,651,626 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,355,925,240 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 99,010,244 [7560] 1,454,935,484 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 50,550,218 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 3,072,144 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 53,622,362 [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: 5,330,432,263 [7700]
   B. Securities: 1,323,080,177 [7710]
   C. Unrealized gain (loss) on open futures contracts: 1,121,200,792 [7720]
   D. Value of long option contracts: 24,864,838 [7730]
   E. Value of short option contracts: -12,283,280 [7735] 7,787,294,790 [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: 9,529,504,262 [7770]


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: 76,794,789 [7785]
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash                             15,560,049,278 [7010]
   B. Securities (at market)           11,295,359,264 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market   -845,009,606 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market   448,512,261 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -475,224,311 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)   25,983,666,886 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   1,152,459,042 [7045]
   Less: amount offset by customer securities   -1,150,757,463 [7047] 1,701,579 [7050]

6. Amount required to be segregated (add lines 4 and 5)   25,985,388,465 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash                             2,667,739,768 [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)   2,768,777,104 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                             12,603,284,866 [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)   8,526,582,160 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets   19,069,687 [7130]

10. Exchange traded options
   A. Value of open long option contracts   448,512,261 [7132]
   B. Value of open short option contracts   -475,224,311 [7133]

11. Net equities with other FCMs
   A. Net liquidating equity   13,836,243 [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)   26,572,577,778 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)   587,189,313 [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   352,189,313 [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: 5,234,593,994 [8500]
   - B. Securities (at market): 9,220,280,998 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 13,070,650,688 [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)**
   - 27,525,525,680 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 161,678,576 [8560]
   - Less: amount offset by customer owned securities: -160,555,714 [8570]
     - 1,122,862 [8580]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 27,526,648,542 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 3,599,790,186 [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): 43,812,135 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,558,356,465 [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): 9,176,468,863 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 588,254,514 [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)**
    - 27,966,682,163 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 440,033,621 [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**
    - 348,033,621 [8770]