INITIAL
End Date: 8/2/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/3/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: 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**
   
   **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**

3. **Exchange traded options**
   
   **a. Market value of open option contracts purchased on a foreign board of trade**
   
   **b. Market value of open contracts granted (sold) on a foreign board of trade**

4. **Net equity (deficit) (add lines 1., 2. and 3.)**

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

   Less: amount offset by customer owned securities

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**

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

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### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   
   **A. Banks located in the United States**
   
   **B. Other banks qualified under Regulation 30.7**

2. **Securities**
   
   **A. In safekeeping with banks located in the United States**
   
   **B. In safekeeping with other banks qualified under Regulation 30.7**

3. **Equities with registered futures commission merchants**
   
   **A. Cash**
   
   **B. Securities**
   
   **C. Unrealized gain (loss) on open futures contracts**
   
   **D. Value of long option contracts**
   
   **E. Value of short option contracts**

4. **Amounts held by clearing organizations of foreign boards of trade**
   
   **A. Cash**
   
   **B. Securities**
   
   **C. Amount due to (from) clearing organization - daily variation**
   
   **D. Value of long option contracts**
   
   **E. Value of short option contracts**

5. **Amounts held by members of foreign boards of trade**
   
   **A. Cash**
   
   **B. Securities**
   
   **C. Unrealized gain (loss) on open futures contracts**
   
   **D. Value of long option contracts**
   
   **E. Value of short option contracts**

6. **Amounts with other depositories designated by a foreign board of trade**

7. **Segregated funds on hand**

8. **Total funds in separate section 30.7 accounts**

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash                                          16,349,866,854 [7010]
   B. Securities (at market)                        11,139,187,909 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   -1,870,249,368 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 450,486,563 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -469,742,891 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)          25,599,549,067 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,340,962,177 [7045]
   Less: amount offset by customer securities -1,335,112,078 [7047] 5,850,099 [7050]

6. Amount required to be segregated (add lines 4 and 5)          25,605,399,166 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash                                         3,145,056,873 [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) 2,113,582,458 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash                                         11,871,007,981 [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) 9,025,605,451 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 41,237,416 [7130]

10. Exchange traded options
    A. Value of open long option contracts          450,486,563 [7132]
    B. Value of open short option contracts         -469,742,891 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity                      12,185,050 [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) 26,189,418,901 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 584,019,735 [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 349,019,735 [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
   A. Cash 4,869,849,850 [8500]
   B. Securities (at market) 9,182,332,856 [8510]

2. Net unrealized profit (loss) in open cleared swaps 13,057,197,723 [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) 27,109,380,429 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 92,962,525 [8560]
   Less: amount offset by customer owned securities -91,804,873 [8570] 1,157,652 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,110,538,081 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,706,715,231 [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) 43,849,145 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,499,991,146 [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) 9,138,483,711 [8650]

9. Net settlement from (to) derivatives clearing organizations 141,301,772 [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) 27,530,341,005 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 419,802,924 [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 327,802,924 [8770]