INITIAL
End Date: 8/11/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/14/2023
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: ; 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**: 5,659,607,436 [7315]
   - **B. Securities (at market)**: 2,803,174,996 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 442,778,770 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 22,693,709 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -9,579,206 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,918,675,705 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 148,464,587 [7351]
   - **Less: amount offset by customer owned securities**: -147,073,315 [7352]
   - **1,391,272**: 1,391,272 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,920,066,977 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,920,066,977 [7360]

---

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - **A. Banks located in the United States**: 17,495,954 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 120,504,467 [7520] 138,000,421 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 1,399,071,397 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 98,390,661 [7560] 1,497,462,058 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 49,953,090 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: 1,260,035 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 51,213,125 [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**: 22,693,709 [7670]
   - **E. Value of short option contracts**: -9,579,206 [7675] 7,588,211,407 [7680]

5. **Amounts held by members of foreign boards of trade**
   - **A. Cash**: 5,827,865,231 [7700]
   - **B. Securities**: 1,305,712,938 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 441,518,735 [7720]
   - **D. Value of long option contracts**: 22,693,709 [7730]
   - **E. Value of short option contracts**: -9,579,206 [7735] 7,588,211,407 [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**: 9,274,887,011 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 354,820,034 [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**: 214,820,034 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: 17,748,238,566 [7010]
   - B. Securities (at market): 11,162,772,919 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - (-2,857,071,544) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: 434,034,047 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -453,060,421 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - 26,034,913,567 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 1,205,774,815 [7045]
   - Less: amount offset by customer securities
   - -1,205,140,333 [7047]
   - 634,482 [7050]

6. Amount required to be segregated (add lines 4 and 5)
   - 26,035,548,049 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts
   - A. Cash: 3,926,650,476 [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): 1,751,700,821 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: 11,750,762,993 [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): 9,411,072,098 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - (-159,367,983) [7130]

10. Exchange traded options
    - A. Value of open long option contracts: 434,034,047 [7132]
    - B. Value of open short option contracts: -453,060,421 [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: 15,487,338 [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)
    - 26,677,279,369 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - 641,731,320 [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
    - 406,731,320 [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 4,261,683,873 [8500]
   - B. Securities (at market) 9,056,759,134 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,009,979,915 [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. Accounts liquidating to a deficit and accounts with debit balances - gross amount 27,328,422,922 [8550]

5. Less: amount offset by customer owned securities -165,712,957 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,329,641,551 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash 3,300,428,285 [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) 35,194,858 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash 15,014,193,511 [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) 9,021,564,276 [8650]

9. Net settlement from (to) derivatives clearing organizations 468,419,261 [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) 27,839,800,191 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 510,158,640 [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 418,158,640 [8770]