INITIAL

End Date: 8/14/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/15/2023
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: 5,654,051,526 [7315]
   - B. Securities (at market): 2,807,255,602 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 238,268,054 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 21,296,348 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,430,307 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,711,441,223 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 187,462,979 [7351]

   - Less: amount offset by customer owned securities: -185,622,244 [7352]

   - 1,840,735 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,713,281,958 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 8,713,281,958 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 25,068,152 [7500]
   - B. Other banks qualified under Regulation 30.7: 101,868,733 [7520] 126,936,885 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,390,134,047 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 97,958,587 [7560] 1,488,092,634 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,776,497 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 1,733,677 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,510,174 [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: 6,002,632,015 [7700]
   - B. Securities: 1,319,162,969 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 236,534,377 [7720]
   - D. Value of long option contracts: 21,296,348 [7730]
   - E. Value of short option contracts: 9,430,307 [7735] 7,570,195,402 [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**: 9,236,735,095 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 523,453,137 [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**: 383,453,137 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - \(\text{18,316,007,867}\) [7010]
   - **B. Securities (at market)**
     - \(\text{11,333,337,203}\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - \(-3,142,044,902\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - \(439,553,511\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - \(-459,850,694\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - \(26,487,002,985\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - \(980,151,994\) [7045]
   - Less: amount offset by customer securities
     - \(-979,541,543\) [7047] \(610,451\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - \(26,487,613,436\) [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - \(4,104,804,278\) [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)**
     - \(2,053,077,432\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - \(11,761,179,031\) [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)**
     - \(9,280,259,771\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - \(-124,000,722\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - \(439,553,511\) [7132]
    - **B. Value of open short option contracts**
      - \(-459,850,694\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - \(18,897,304\) [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)**
    - \(27,073,919,911\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - \(586,306,475\) [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**
    - \(351,306,475\) [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**

<table>
<thead>
<tr>
<th>Requirement</th>
<th>Amount</th>
<th>Line No.</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Net ledger balance</td>
<td></td>
<td>8500</td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,808,591,998</td>
<td>8500</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>9,081,232,413</td>
<td>8510</td>
</tr>
<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>14,175,732,880</td>
<td>8520</td>
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<tr>
<td>3. Cleared swaps options</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Market value of open cleared swaps option contracts purchased</td>
<td>0</td>
<td>8530</td>
</tr>
<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0</td>
<td>8540</td>
</tr>
<tr>
<td>4. Net Equity (deficit) (add lines 1, 2, and 3)</td>
<td>27,065,557,291</td>
<td>8550</td>
</tr>
<tr>
<td>5. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>89,035,013</td>
<td>8560</td>
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<tr>
<td>Less: amount offset by customer owned securities</td>
<td>-86,266,881</td>
<td>8570</td>
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<tr>
<td></td>
<td>2,768,132</td>
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<tr>
<td>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>27,068,325,423</td>
<td>8590</td>
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<tr>
<td>Funds in Cleared Swaps Customer Segregated Accounts</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7. Deposited in cleared swaps customer segregated accounts at banks</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>3,740,114,375</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>8610</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>134,487,610</td>
<td>8620</td>
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<tr>
<td>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>14,572,646,125</td>
<td>8630</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>8640</td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>8,946,744,803</td>
<td>8650</td>
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<tr>
<td>9. Net settlement from (to) derivatives clearing organizations</td>
<td>198,729,874</td>
<td>8660</td>
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<tr>
<td>10. Cleared swaps options</td>
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<td></td>
</tr>
<tr>
<td>A. Value of open cleared swaps long option contracts</td>
<td>0</td>
<td>8670</td>
</tr>
<tr>
<td>B. Value of open cleared swaps short option contracts</td>
<td>0</td>
<td>8680</td>
</tr>
<tr>
<td>11. Net equities with other FCMs</td>
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<td></td>
</tr>
<tr>
<td>A. Net liquidating equity</td>
<td>0</td>
<td>8690</td>
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<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>8700</td>
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<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>8710</td>
</tr>
<tr>
<td>12. Cleared swaps customer funds on hand</td>
<td></td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>13. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>27,592,722,787</td>
<td>8720</td>
</tr>
<tr>
<td>14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
<td>524,397,364</td>
<td>8730</td>
</tr>
<tr>
<td>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
<td>92,000,000</td>
<td>8760</td>
</tr>
<tr>
<td>16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>432,397,364</td>
<td>8770</td>
</tr>
</tbody>
</table>