INITIAL
End Date: 8/18/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/21/2023
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
  d. Percentage range of customer segregated funds required between:% and%.
     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
  d. Percentage range of customer secured funds required between:% and%.
     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
  d. Percentage range of cleared swaps customer collateral required between:% 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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,339,904,441</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>2,847,155,545</td>
</tr>
</tbody>
</table>

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

-256,073,432 [7325]

#### 3. Exchange traded options

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Market value of open option contracts purchased on a foreign board of trade</td>
<td>11,567,329</td>
</tr>
<tr>
<td>b. Market value of open contracts granted (sold) on a foreign board of trade</td>
<td>-7,593,500</td>
</tr>
</tbody>
</table>

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

8,934,960,383 [7345]

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

Less: amount offset by customer owned securities

-168,050,449 [7352] 427,115 [7354]

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

8,935,387,498 [7355]

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

8,935,387,498 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

#### 1. Cash in banks

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Banks located in the United States</td>
<td>11,882,556</td>
</tr>
<tr>
<td>B. Other banks qualified under Regulation 30.7</td>
<td>190,699,476</td>
</tr>
</tbody>
</table>

202,582,032 [7530]

#### 2. Securities

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. In safekeeping with banks located in the United States</td>
<td>1,004,007,098</td>
</tr>
<tr>
<td>B. In safekeeping with other banks qualified under Regulation 30.7</td>
<td>105,762,089</td>
</tr>
</tbody>
</table>

1,109,769,187 [7570]

#### 3. Equities with registered futures commission merchants

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>49,861,251</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7590]</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>441,630</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7610]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7615] 50,302,881 [7620]</td>
</tr>
</tbody>
</table>

#### 4. Amounts held by clearing organizations of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>0 [7640]</td>
</tr>
<tr>
<td>B. Securities</td>
<td>0 [7650]</td>
</tr>
<tr>
<td>C. Amount due to (from) clearing organization - daily variation</td>
<td>0 [7660]</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>0 [7670]</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>0 [7675] 0 [7680]</td>
</tr>
</tbody>
</table>

#### 5. Amounts held by members of foreign boards of trade

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>A. Cash</td>
<td>6,572,559,104</td>
</tr>
<tr>
<td>B. Securities</td>
<td>1,737,386,359</td>
</tr>
<tr>
<td>C. Unrealized gain (loss) on open futures contracts</td>
<td>-256,515,062</td>
</tr>
<tr>
<td>D. Value of long option contracts</td>
<td>11,567,329</td>
</tr>
<tr>
<td>E. Value of short option contracts</td>
<td>-7,593,500 8,057,404,230 [7740]</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0 [7760]</td>
</tr>
</tbody>
</table>

#### 7. Segregated funds on hand

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>0 [7765]</td>
</tr>
</tbody>
</table>

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

9,420,056,330 [7770]

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

484,670,832 [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

344,670,832 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **Cash**
     - 20,389,064,800 [7010]
   - **Securities (at market)**
     - 11,393,512,061 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -4,313,486,993 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 432,436,279 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -443,936,017 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 27,457,590,130 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 870,649,697 [7045]
   - Less: amount offset by customer securities
     - 853,967,184 [7047]
     - 16,682,513 [7049]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 27,474,272,643 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - **Deposited in segregated funds bank accounts**
     - **A. Cash**
       - 4,900,598,723 [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)**
       - 1,995,807,294 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 11,816,183,917 [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)**
     - 9,397,704,767 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -58,702,805 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 432,436,279 [7132]
    - **B. Value of open short option contracts**
      - -443,936,017 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 18,858,832 [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)**
    - 28,058,950,990 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 584,678,347 [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
      - 349,678,347 [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 1,188,139,656 [8500]
   B. Securities (at market) 9,038,860,111 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,228,752,734 [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) 26,455,752,501 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 109,417,247
   Less: amount offset by customer owned securities -108,039,529 [8570] 1,377,718

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,457,130,219 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 2,682,453,547 [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) 193,576,179 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 15,435,580,213 [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) 8,845,283,932 [8650]

9. Net settlement from (to) derivatives clearing organizations -260,955,490 [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 0 [8715]

13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,895,938,381 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 438,808,162 [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 346,808,162 [8770]