INITIAL
End Date: 8/22/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/23/2023
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: $235,000,000
   b. Minimum percentage of customer segregated funds required: 0%
   c. Dollar amount range between: $0 and $0
   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
   b. Minimum percentage of customer secured funds required: 0%
   c. Dollar amount range between: $0 and $0
   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
   b. Minimum percentage of cleared swaps customer collateral required: 0%
   c. Dollar amount range between: $0 and $0
   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 6,397,830,169 [7315]
   B. Securities (at market) 2,789,009,177 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -71,445,521 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade 10,853,132 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade -6,292,490 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.) 9,119,954,467 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount -100,851,175 [7352] 1,273,358 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 9,121,227,825 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 9,121,227,825 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 283,729,267 [7500]
   B. Other banks qualified under Regulation 30.7 228,434,351 [7520] 512,163,618 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 979,804,216 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 105,179,450 [7560] 1,084,983,666 [7570]

3. Equities with registered futures commission merchants
   A. Cash 49,683,847 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,340,355 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 51,024,202 [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 6,124,361,924 [7700]
   B. Securities 1,704,025,511 [7710]
   C. Unrealized gain (loss) on open futures contracts -72,785,876 [7720]
   D. Value of long option contracts 10,853,132 [7730]
   E. Value of short option contracts 6,292,490 [7735] 7,760,162,201 [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 9,408,333,687 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 287,105,862 [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 147,105,862 [7785]
**Daily Segregation - Segregation Statement**

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

1. Net ledger balance
   - A. Cash: \(19,830,329,197\) [7010]
   - B. Securities (at market): \(11,532,835,246\) [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market
   - \(-4,358,620,737\) [7030]

3. Exchange traded options
   - A. Add market value of open option contracts purchased on a contract market: \(426,960,420\) [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: \(-466,602,874\) [7033]

4. Net equity (deficit) (add lines 1, 2 and 3)
   - \(26,964,901,252\) [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - \(-1,031,774,896\) [7047]

6. Amount required to be segregated (add lines 4 and 5)
   - \(26,965,666,826\) [7060]

7. Deposited in segregated funds bank accounts
   - A. Cash: \(4,324,226,301\) [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): \(2,035,212,291\) [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   - A. Cash: \(11,786,347,886\) [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): \(9,497,622,955\) [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets
   - \(-71,789,985\) [7130]

10. Exchange traded options
    - A. Value of open long option contracts: \(426,960,420\) [7132]
    - B. Value of open short option contracts: \(-466,602,874\) [7133]

11. Net equities with other FCMs
    - A. Net liquidating equity: \(22,065,583\) [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)
    - \(27,554,042,577\) [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)
    - \(588,375,751\) [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
    - \(353,375,751\) [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 1,242,131,452 [8500]
   B. Securities (at market) 8,914,953,285 [8510]

2. Net unrealized profit (loss) in open cleared swaps 16,397,468,980 [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) 26,554,553,717 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 58,611,037 [8560]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,559,711,034 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,371,236,065 [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) 37,483,661 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,697,034,765 [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) 8,877,469,624 [8650]

9. Net settlement from (to) derivatives clearing organizations -68,448,544 [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) 26,914,775,571 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 355,064,537 [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 263,064,537 [8770]