INITIAL
End Date: 9/8/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 9/11/2023
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):
- Minimum dollar amount: \( \geq 235,000,000 \)
- Minimum percentage of customer segregated funds required: \( \geq 0 \%
- Dollar amount range between: \( 0 \) and \( 0 \)
- Percentage range of customer segregated funds required between: \( 0 \% \) and \( 0 \%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
- Minimum dollar amount: \( \geq 140,000,000 \)
- Minimum percentage of customer secured funds required: \( \geq 0 \%
- Dollar amount range between: \( 0 \) and \( 0 \)
- Percentage range of customer secured funds required between: \( 0 \% \) and \( 0 \%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
- Minimum dollar amount: \( \geq 92,000,000 \)
- Minimum percentage of cleared swaps customer collateral required: \( \geq 0 \%
- Dollar amount range between: \( 0 \) and \( 0 \)
- 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:** 6,010,685,056 [7315]
   - **B. Securities (at market):** 2,686,727,141 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 199,974,137 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade:** 10,446,251 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade:** -10,590,911 [7337]

4. **Net equity (deficit) (add lines 1, 2, and 3):** 8,897,241,674 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - **Less: amount offset by customer owned securities:** -113,273,602 [7352]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 8,897,813,703 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 8,897,813,703 [7360]

#### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States:** 271,239,238 [7500]
   - **B. Other banks qualified under Regulation 30.7:** 288,315,396 [7520] 559,554,634 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States:** 875,129,514 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7:** 102,638,290 [7560] 977,767,804 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash:** 49,107,199 [7580]
   - **B. Securities:** 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts:** 4,152,611 [7600]
   - **D. Value of long option contracts:** 0 [7610]
   - **E. Value of short option contracts:** 0 [7615] 53,259,810 [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:** 5,670,006,691 [7700]
   - **B. Securities:** 1,708,959,337 [7710] 195,821,526 [7720]
   - **C. Unrealized gain (loss) on open futures contracts:** 10,446,251 [7730]
   - **D. Value of long option contracts:** -10,590,911 [7735] 7,574,642,894 [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**
   - 9,165,225,142 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 267,411,439 [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**
    - 127,411,439 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 15,634,396,431 [7010]
   - **B. Securities (at market)**
     - 10,124,521,670 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 1,060,080,385 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 399,872,329 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -398,224,309 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,820,646,506 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 174,546,027 [7045]
   - Less: amount offset by customer securities
     - -173,452,603 [7047] 1,093,424 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,821,739,930 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 4,733,617,299 [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)**
     - 1,755,840,045 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 12,602,612,274 [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)**
     - 8,368,681,625 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -38,078,594 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 399,872,329 [7132]
    - **B. Value of open short option contracts**
      - -398,224,309 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 32,112,197 [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)**
    - 27,456,432,866 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 634,692,936 [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
    - 399,692,936 [7198]
STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND Funds in Cleared Swaps Customer Segregated Accounts Under 4D(F) of the CEA

Cleared Swaps Customer Requirements

1. Net ledger balance
   A. Cash -1,377,541,315 [8500]
   B. Securities (at market) 8,737,652,959 [8510]

2. Net unrealized profit (loss) in open cleared swaps 18,986,413,974 [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 26,346,525,618 [8550]
   Less: amount offset by customer owned securities -38,190,134 [8570] 3,247,630 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 26,349,773,248 [8590]

6. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 3,112,548,277 [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) 47,570,059 [8620]

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,742,685,688 [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) 8,690,082,900 [8650]

8. Net settlement from (to) derivatives clearing organizations 64,564,369 [8660]

9. 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]

10. 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]

11. 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]

12. Total amount in cleared swaps customer segregation (add lines 7 through 12) 26,657,451,293 [8720]

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 307,678,045 [8730]

14. Management Target Amount for Excess funds in cleared swaps segregated accounts 92,000,000 [8760]

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management 215,678,045 [8770]