INITIAL
End Date: 4/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 4/27/2023
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

FCMs 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
**INITIAL**

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### 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**: 5,944,926,061 [7315]
   - **B. Securities (at market)**: 3,042,270,821 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: -35,877,454 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 16,252,584 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -12,078,410 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 8,955,493,602 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 374,740,500 [7351]

6. **Less: amount offset by customer owned securities**: -373,524,475 [7352]

7. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 8,956,709,627 [7355]

8. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**: 8,956,709,627 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 79,180,412 [7500]
   - B. Other banks qualified under Regulation 30.7: 212,461,947 [7520] 291,642,359 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,202,658,225 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 102,269,144 [7560] 1,304,927,369 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 35,386,205 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 12,717,562 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 48,103,767 [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: 6,105,273,167 [7700]
   - B. Securities: 1,737,343,452 [7710]
   - C. Unrealized gain (loss) on open futures contracts: -48,595,015 [7720]
   - D. Value of long option contracts: 16,252,584 [7730]
   - E. Value of short option contracts: -12,078,410 [7735] 7,798,195,778 [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**: 9,442,869,273 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 486,159,646 [7780]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 346,159,646 [7785]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 140,000,000 [7780]
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<thead>
<tr>
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<tbody>
<tr>
<td><strong>SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)</strong></td>
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<tr>
<td>1.</td>
<td>Net ledger balance</td>
<td></td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>$12,921,766,502 [7010]</td>
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<tr>
<td></td>
<td>B. Securities (at market)</td>
<td>$9,951,966,692 [7020]</td>
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<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>$3,945,446,874 [7030]</td>
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<td>3.</td>
<td>Exchange traded options</td>
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<tr>
<td></td>
<td>A. Add market value of open option contracts purchased on a contract market</td>
<td>$725,667,332 [7032]</td>
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<td></td>
<td>B. Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>$-668,315,328 [7033]</td>
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<td>4.</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>$26,876,532,072 [7040]</td>
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<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>$498,837,664 [7045]</td>
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<td>Less: amount offset by customer securities</td>
<td>$-497,261,154 [7047]</td>
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<td>$1,576,510 [7050]</td>
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<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>$26,878,108,582 [7060]</td>
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**FUNDS IN SEGREGATED ACCOUNTS**

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<tr>
<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>$3,190,336,532 [7070]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$0 [7080]</td>
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<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$2,425,483,374 [7090]</td>
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<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
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<tr>
<td></td>
<td>A. Cash</td>
<td>$14,410,164,101 [7100]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$0 [7110]</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$7,526,483,318 [7120]</td>
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<td>10.</td>
<td>Exchange traded options</td>
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<td></td>
<td>A. Value of open long option contracts</td>
<td>$725,667,332 [7132]</td>
</tr>
<tr>
<td></td>
<td>B. Value of open short option contracts</td>
<td>$-668,315,328 [7133]</td>
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<tr>
<td>11.</td>
<td>Net equities with other FCMs</td>
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<tr>
<td></td>
<td>A. Net liquidating equity</td>
<td>$26,674,112 [7140]</td>
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<tr>
<td></td>
<td>B. Securities representing investments of customers' funds (at market)</td>
<td>$0 [7160]</td>
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<tr>
<td></td>
<td>C. Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>$0 [7170]</td>
</tr>
<tr>
<td>12.</td>
<td>Segregated funds on hand</td>
<td>$0 [7150]</td>
</tr>
<tr>
<td>13.</td>
<td>Total amount in segregation (add lines 7 through 12)</td>
<td>$27,463,224,967 [7180]</td>
</tr>
<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>$585,116,385 [7190]</td>
</tr>
<tr>
<td>15.</td>
<td>Management Target Amount for Excess funds in segregation</td>
<td>$235,000,000 [7194]</td>
</tr>
<tr>
<td>16.</td>
<td>Excess (deficiency) funds in segregation over (under) Management Target Amount</td>
<td>$350,116,385 [7198]</td>
</tr>
</tbody>
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**Excess**
## Daily Segregation - Swaps Statement

### 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**
   - Cash: $3,821,813,560 (8500)
   - Securities (at market): $10,265,798,683 (8510)

2. **Net unrealized profit (loss) in open cleared swaps**: $14,913,021,706 (8520)

3. **Cleared swaps options**
   - Market value of open cleared swaps option contracts purchased: $0 (8530)
   - Market value of open cleared swaps option contracts granted (sold): $0 (8540)

4. **Net Equity (deficit) (add lines 1, 2, and 3)**: $29,000,633,949 (8550)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $-114,919,049 (8570)

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $29,001,754,292 (8590)

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks
   - Cash: $4,455,474,683 (8600)
   - Securities representing investments of cleared swaps customers’ funds (at market): $0 (8610)
   - Securities held for particular cleared swaps customers in lieu of cash (at market): $28,955,806 (8620)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - Cash: $14,314,492,449 (8630)
   - Securities representing investments of cleared swaps customers’ funds (at market): $0 (8640)
   - Securities held for particular cleared swaps customers in lieu of cash (at market): $10,236,842,877 (8650)

9. **Net settlement from (to) derivatives clearing organizations**: $267,448,803 (8660)

10. **Cleared swaps options**
    - Value of open cleared swaps long option contracts: $0 (8670)
    - Value of open cleared swaps short option contracts: $0 (8680)

11. **Net equities with other FCMs**
    - Net liquidating equity: $0 (8690)
    - Securities representing investments of cleared swaps customers’ funds (at market): $0 (8700)
    - Securities held for particular cleared swaps customers in lieu of cash (at market): $0 (8710)

12. **Cleared swaps customer funds on hand**
    - Cash: $0
    - Securities representing investments of cleared swaps customers’ funds (at market): $0
    - Securities held for particular cleared swaps customers in lieu of cash (at market): $0

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $29,303,214,618 (8720)

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $301,460,326 (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**: $209,460,326 (8770)