INITIAL
End Date: 5/9/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/10/2023
**Daily Segregation - Cover Page**

**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: 6,190,577,530 [7315]
   B. Securities (at market): 2,927,860,913 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 126,623,825 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 14,854,564 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -10,679,070 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,249,237,762 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 289,380,306 [7351]
   Less: amount offset by customer owned securities: -288,224,453 [7352]
   1,155,853 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,250,393,615 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:
   9,250,393,615 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   A. Banks located in the United States: 117,147,578 [7500]
   B. Other banks qualified under Regulation 30.7: 281,745,818 [7520] 398,893,396 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,087,192,623 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 101,177,279 [7560] 1,188,369,902 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 40,018,426 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 14,524,383 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 54,542,809 [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: 5,985,947,196 [7700]
   B. Securities: 1,739,491,012 [7710]
   C. Unrealized gain (loss) on open futures contracts: 112,099,443 [7720]
   D. Value of long option contracts: 14,854,564 [7730]

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: 9,483,519,252 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8): 233,125,637 [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: 93,125,637 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash** 13,489,134,555 [7010]
   - **B. Securities (at market)** 10,224,730,998 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 3,595,349,236 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market** 765,091,064 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market** -711,501,370 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 27,362,804,483 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 287,620,990 [7045]

6. **Amount required to be segregated (add lines 4 and 5)** 27,362,972,129 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash** 2,974,946,923 [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)** 2,679,774,239 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash** 14,616,527,434 [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)** 7,544,956,759 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 57,351,625 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts** 765,091,064 [7132]
    - **B. Value of open short option contracts** -711,501,370 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity** 22,650,945 [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)** 27,949,797,619 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 586,825,490 [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** 351,825,490 [7198]
**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUND IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

**Cleared Swaps Customer Requirements**

1. Net ledger balance
   - A. Cash
     - 5,835,505,262 [8500]
   - B. Securities (at market)
     - 9,825,630,456 [8510]
2. Net unrealized profit (loss) in open cleared swaps
   - 13,071,986,953 [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)
   - 28,733,122,671 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - 35,825,924 [8560]
   - Less: amount offset by customer owned securities
     - -34,703,799 [8570] 1,122,125 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   - 28,734,244,796 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash
     - 4,998,540,687 [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)
     - 24,072,004 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
     - 14,253,430,658 [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)
     - 9,801,558,452 [8650]
9. Net settlement from (to) derivatives clearing organizations
   - -4,744,933 [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)
    - 29,072,856,868 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)
    - 338,612,072 [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