INITIAL
End Date: 5/11/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/12/2023
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: 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
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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: 6,133,262,084 [7315]
   B. Securities (at market): 2,931,529,950 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: -83,075,001 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 12,841,037 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -9,404,814 [7345]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   -83,075,001 [7351]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 390,583,286 [7351]
   Less: amount offset by customer owned securities: -389,126,494 [7352]
   1,456,792 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
   8,986,610,048 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.
   8,986,610,048 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States: 69,423,464 [7500]
   B. Other banks qualified under Regulation 30.7: 280,361,995 [7520] 349,785,459 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,087,889,254 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 101,813,076 [7560] 1,189,702,330 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 40,516,740 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 14,977,866 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 55,494,606 [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: 6,012,449,728 [7700]
   B. Securities: 1,741,827,621 [7710]
   C. Unrealized gain (loss) on open futures contracts: -98,952,868 [7720]
   D. Value of long option contracts: 12,841,037 [7730]
   E. Value of short option contracts: -9,404,814 [7735] 7,659,660,704 [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: 9,254,643,099 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   268,033,051 [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: 128,033,051 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
   - **B. Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - **4,132,432,346 [7030]**

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - **27,524,861,725 [7040]**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**
     - **-340,594,596 [7047]**
     - **1,229,822 [7050]**

6. **Amount required to be segregated (add lines 4 and 5)**
   - **27,526,091,547 [7060]**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
   - **B. Securities representing investments of customers’ funds (at market)**
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

10. **Exchange traded options**
    - **A. Value of open long option contracts**
    - **B. Value of open short option contracts**

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
    - **B. Securities representing investments of customers’ funds (at market)**
    - **C. Securities held for particular customers or option customers in lieu of cash (at market)**

12. **Segregated funds on hand**

13. **Total amount in segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - **585,744,226 [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**
    - **350,744,226 [7198]**

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**FUNDS IN SEGREGATED ACCOUNTS**

- **7. Deposited in segregated funds bank accounts**
- **8. Margins on deposit with derivatives clearing organizations of contract markets**
- **9. Net settlement from (to) derivatives clearing organizations of contract markets**
- **10. Exchange traded options**
- **11. Net equities with other FCMs**
- **12. Segregated funds on hand**

**TOTAL AMOUNT IN SEGREGATION**

**EXCESS (DEFICIENCY) FUNDS IN SEGREGATION**

**EXCESS (DEFICIENCY) FUNDS IN SEGREGATION OVER (UNDER) MANAGEMENT TARGET AMOUNT**
### 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: $5,813,608,188
   - B. Securities (at market): $10,001,225,032

2. **Net unrealized profit (loss) in open cleared swaps**
   - Value: $12,807,796,457

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

4. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Value: $28,622,629,677

5. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - Value: $28,623,789,723

6. **Funds in Cleared Swaps Customer Segregated Accounts**
   - **Deposited in cleared swaps customer segregated accounts at banks**
     - A. Cash: $4,256,602,808
     - 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): $27,447,648
   - **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
     - A. Cash: $14,923,193,739
     - 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): $9,973,777,384
   - **Net settlement from (to) derivatives clearing organizations**
     - Value: $-228,324,696
   - **Cleared swaps options**
     - A. Value of open cleared swaps long option contracts: $0
     - B. Value of open cleared swaps short option contracts: $0
   - **Net equities with other FCMs**
     - A. Net liquidating equity: $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
   - **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
   - **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
     - Value: $28,952,696,883
   - **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
     - Value: $328,907,160
   - **Management Target Amount for Excess funds in cleared swaps segregated accounts**
     - Value: $92,000,000
   - **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
     - Value: $236,907,160