INITIAL
End Date: 5/16/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/17/2023
### Daily Segregation - Cover Page

<table>
<thead>
<tr>
<th>Name of Company</th>
<th>Morgan Stanley &amp; Co. LLC</th>
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<tbody>
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</tbody>
</table>

**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**: 6,269,234,823 [7315]
   - **B. Securities (at market)**: 2,933,821,299 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 27,509,461 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,302,491 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,368,226 [7345]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,232,499,848 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,233,521,149 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6**: 9,233,521,149 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 29,730,964 [7500]
   - B. Other banks qualified under Regulation 30.7: 283,465,498 [7520] 313,196,462 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,106,054,270 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 100,428,641 [7560] 1,206,482,911 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 40,977,615 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 12,807,668 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 53,785,283 [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: 6,166,498,880 [7700]
   - B. Securities: 1,727,338,388 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 14,791,793 [7720]
   - D. Value of long option contracts: 10,302,491 [7730]
   - E. Value of short option contracts: 8,368,226 [7735] 7,910,473,326 [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**: 9,483,937,982 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 250,416,833 [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**: 110,416,833 [7785]
**SEGREGATION REQUIREMENTS** (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - A. Cash: ![13,540,859,568](7010)
   - B. Securities (at market): ![10,127,840,613](7020)

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: ![2,863,798,520](7030)

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: ![710,034,866](7032)
   - B. Deduct market value of open option contracts granted (sold) on a contract market: ![644,552,550](7033)

4. **Net equity (deficit) (add lines 1, 2 and 3)**: ![26,597,981,017](7040)

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: ![611,403,213](7045)
   - Less: amount offset by customer securities: ![604,768,979](7047), ![6,634,234](7050)

6. **Amount required to be segregated (add lines 4 and 5)**: ![26,604,615,251](7060)

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: ![2,288,416,373](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): ![2,643,139,144](7090)

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: ![14,693,058,769](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): ![7,484,701,469](7120)

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: ![4,374,842](7130)

10. **Exchange traded options**
    - A. Value of open long option contracts: ![710,034,866](7132)
    - B. Value of open short option contracts: ![644,552,550](7133)

11. **Net equities with other FCMs**
    - A. Net liquidating equity: ![19,907,358](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)**: ![27,190,330,587](7180)

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: ![585,715,336](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: ![350,715,336](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  
     5,583,444,053 [8500]
   - B. Securities (at market) 
     9,915,761,264 [8510]

2. Net unrealized profit (loss) in open cleared swaps 
   13,607,041,366 [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) 
   29,106,246,683 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 
   - Less: amount offset by customer owned securities 
     -142,557,914 [8570] 1,129,258 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 
   29,107,375,941 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks 
   - A. Cash 
     4,857,532,974 [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) 
     24,064,361 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 
   - A. Cash 
     14,355,655,846 [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) 
     9,891,696,903 [8650]

9. Net settlement from (to) derivatives clearing organizations 
   262,572,855 [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) 
    29,391,522,939 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 
    284,146,998 [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 
    192,146,998 [8770]