INITIAL
End Date: 5/19/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/22/2023
Daily Segregation - Cover Page

Name of Company: Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
- Minimum dollar amount: 235,000,000
- Minimum percentage of customer segregated funds required: 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: 140,000,000
- Minimum percentage of customer secured funds required: 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: 92,000,000
- Minimum percentage of cleared swaps customer collateral required: 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: 5,908,573,026 [7315]
   - B. Securities (at market): 2,891,239,304 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 656,138,133 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,231,728 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,996,015 [7337]

4. **Net equity (deficit) (add lines 1, 2. and 3.)**: 9,458,186,176 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 205,332,600 [7351]

   Less: amount offset by customer owned securities: -204,692,297 [7352]

   640,303 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,458,826,479 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**

   FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 187,582,100 [7500]
   - B. Other banks qualified under Regulation 30.7: 229,930,961 [7520]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,105,640,539 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 99,167,639 [7560]

3. **Equities with registered futures commission merchants**
   - A. Cash: 47,776,501 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 3,896,903 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,673,404 [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: 5,659,850,065 [7700]
   - B. Securities: 1,686,431,126 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 652,241,230 [7720]
   - D. Value of long option contracts: 10,231,728 [7730]
   - E. Value of short option contracts: -7,996,015 [7735] 8,000,758,134 [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**: 9,674,752,777 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 215,926,298 [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**: 75,926,298 [7785]
### SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   - **A. Cash**: 14,804,756,021 [7010]
   - **B. Securities (at market)**: 10,112,959,727 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: 2,004,291,971 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: 715,157,620 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: -667,054,352 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: 26,970,110,987 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - **Less: amount offset by customer securities**: -405,812,731 [7047] 1,281,057 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: 26,971,392,044 [7060]

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: 2,964,008,330 [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)**: 2,477,326,364 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: 14,740,124,723 [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)**: 7,635,633,363 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: -333,257,119 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: 715,157,620 [7132]
    - **B. Value of open short option contracts**: -667,054,352 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: 27,829,373 [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)**: 27,559,768,302 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: 588,376,258 [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**: 353,376,258 [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 4,708,759,267 [8500]
   B. Securities (at market) 9,852,520,750 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,484,555,507 [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 29,045,835,524 [8550]
   Less: amount offset by customer owned securities -111,034,284 [8570] 1,735,230 [8580]

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 29,047,570,754 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,821,681,813 [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) 20,778,670 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,276,942,573 [8630]
   B. Securities representing investments of cleared swaps customers' funds (at market) 9,831,742,080 [8650]
   C. Securities held for particular cleared swaps customers in lieu of cash (at market) 389,747,807 [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) 29,340,892,943 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 293,322,189 [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 201,322,189 [8770]