INITIAL
End Date: 5/22/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/23/2023

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: $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
### 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,020,941,260
   - B. Securities (at market): 2,858,840,889

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 665,568,250

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,143,451
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -8,090,237

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,547,403,613

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 145,107,223

   Less: amount offset by customer owned securities
   - 0

   **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,547,990,747

6. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,547,990,747

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 346,053,863
   - B. Other banks qualified under Regulation 30.7: 286,512,486

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,073,004,860
   - B. In safekeeping with other banks qualified under Regulation 30.7: 98,927,393

3. **Equities with registered futures commission merchants**
   - A. Cash: 47,851,227
   - B. Securities: 0
   - C. Unrealized gain (loss) on open futures contracts: 4,379,377
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

4. **Amounts held by clearing organizations of foreign boards of trade**
   - A. Cash: 0
   - B. Securities: 0
   - C. Amount due to (from) clearing organization - daily variation: 0
   - D. Value of long option contracts: 0
   - E. Value of short option contracts: 0

5. **Amounts held by members of foreign boards of trade**
   - A. Cash: 5,567,359,914
   - B. Securities: 1,686,908,637
   - C. Unrealized gain (loss) on open futures contracts: 661,188,873
   - D. Value of long option contracts: 10,143,451
   - E. Value of short option contracts: -8,090,237

6. **Amounts with other depositories designated by a foreign board of trade**
   - A. Cash: 0
   - B. Securities: 0

7. **Segregated funds on hand**
   - A. Cash: 0
   - B. Securities: 0

8. **Total funds in separate section 30.7 accounts**: 9,774,239,844

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 226,249,097

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 140,000,000

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 86,249,097
## Daily Segregation - Segregation Statement

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

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Net ledger balance</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>15,315,596,496 [7010]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities (at market)</td>
<td>10,119,547,146 [7020]</td>
</tr>
<tr>
<td>2.</td>
<td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td>
<td>1,971,076,572 [7030]</td>
</tr>
<tr>
<td>3.</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Add market value of open option contracts purchased on a contract market</td>
<td>731,428,938 [7032]</td>
</tr>
<tr>
<td>B.</td>
<td>Deduct market value of open option contracts granted (sold) on a contract market</td>
<td>-678,667,377 [7033]</td>
</tr>
<tr>
<td>4.</td>
<td>Net equity (deficit) (add lines 1, 2 and 3)</td>
<td>27,458,981,775 [7040]</td>
</tr>
<tr>
<td>5.</td>
<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
<td>229,707,535 [7045]</td>
</tr>
<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td>-228,992,860 [7047] 714,675 [7050]</td>
</tr>
<tr>
<td>6.</td>
<td>Amount required to be segregated (add lines 4 and 5)</td>
<td>27,459,696,450 [7060]</td>
</tr>
</tbody>
</table>

### FUNDS IN SEGREGATED ACCOUNTS

<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>7.</td>
<td>Deposited in segregated funds bank accounts</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>3,005,408,386 [7070]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7080]</td>
</tr>
<tr>
<td>C.</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>2,506,559,204 [7090]</td>
</tr>
<tr>
<td>8.</td>
<td>Margins on deposit with derivatives clearing organizations of contract markets</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Cash</td>
<td>14,734,680,041 [7100]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7110]</td>
</tr>
<tr>
<td>C.</td>
<td>Securities held for particular customers or option customers in lieu of cash (at market)</td>
<td>7,612,987,942 [7120]</td>
</tr>
<tr>
<td>9.</td>
<td>Net settlement from (to) derivatives clearing organizations of contract markets</td>
<td>114,815,841 [7130]</td>
</tr>
<tr>
<td>10.</td>
<td>Exchange traded options</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Value of open long option contracts</td>
<td>731,428,938 [7132]</td>
</tr>
<tr>
<td>B.</td>
<td>Value of open short option contracts</td>
<td>-678,667,377 [7133]</td>
</tr>
<tr>
<td>11.</td>
<td>Net equities with other FCMs</td>
<td></td>
</tr>
<tr>
<td>A.</td>
<td>Net liquidating equity</td>
<td>19,337,668 [7140]</td>
</tr>
<tr>
<td>B.</td>
<td>Securities representing investments of customers’ funds (at market)</td>
<td>0 [7160]</td>
</tr>
<tr>
<td>C.</td>
<td>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>28,046,550,643 [7180]</td>
</tr>
<tr>
<td>14.</td>
<td>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</td>
<td>586,854,193 [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>351,854,193 [7198]</td>
</tr>
</tbody>
</table>

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**
   - **A. Cash**
     - $4,338,709,969 \[8500\]
   - **B. Securities (at market)**
     - $9,846,696,042 \[8510\]
2. **Net unrealized profit (loss) in open cleared swaps**
   - $14,699,132,236 \[8520\]
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**
   - $63,033,953 \[8560\]
   - Less: amount offset by customer owned securities
     - -61,901,609 \[8570\]
     - 1,132,344 \[8580\]
5. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $28,884,538,247 \[8550\]
6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $28,885,670,591 \[8590\]
7. **Deposited in cleared swaps customer segregated accounts at banks**
   - **A. Cash**
     - $4,940,817,143 \[8600\]
   - **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)**
     - $23,465,556 \[8620\]
8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - **A. Cash**
     - $14,225,174,068 \[8630\]
   - **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)**
     - $9,823,230,486 \[8650\]
9. **Net settlement from (to) derivatives clearing organizations**
   - $185,442,432 \[8660\]
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)**
    - $29,198,129,685 \[8720\]
14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $312,459,094 \[8730\]
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**
    - $220,459,094 \[8770\]