INITIAL
End Date: 5/23/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/24/2023
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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: $0; or $235,000,000
b. Minimum percentage of customer segregated funds required: 0%; or 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: $0; or $140,000,000
b. Minimum percentage of customer secured funds required: 0%; or 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: $0; or $92,000,000
b. Minimum percentage of cleared swaps customer collateral required: 0%; or 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 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 5,920,841,432 [7315]
   - **B. Securities (at market)**: 2,913,615,311 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 540,782,232 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,654,181 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,380,609 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):** 9,370,512,547 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 172,013,949 [7351]
   - Less: amount offset by customer owned securities: -170,105,110 [7352] 1,908,839 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,379,421,386 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,379,421,386 [7360]

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**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 240,484,231 [7500]
   - B. Other banks qualified under Regulation 30.7: 364,764,217 [7520] 605,248,448 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,090,047,582 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 139,104,830 [7560] 1,229,152,412 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 48,212,830 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 4,106,856 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,319,686 [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: 5,486,514,574 [7700]
   - B. Securities: 1,684,462,899 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 536,875,377 [7720]
   - D. Value of long option contracts: 11,654,181 [7730]
   - E. Value of short option contracts: -9,380,609 [7735] 7,709,926,422 [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**: 9,596,646,968 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 217,225,582 [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**: 77,225,582 [7785]
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Daily Segregation - Segregation Statement

SEgregation REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash 15,310,165,079 [7010]
   B. Securities (at market) 10,125,561,564 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,533,787,270 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 728,274,278 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -674,318,046 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 27,023,470,145 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 452,266,090 [7045]
   Less: amount offset by customer securities -451,817,132 [7047] 448,958 [7050]

6. Amount required to be segregated (add lines 4 and 5) 27,023,919,103 [7060]

7. Deposited in segregated funds bank accounts
   A. Cash 2,486,523,784 [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) 2,680,495,329 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 14,886,173,951 [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) 7,445,066,235 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 43,274,786 [7130]

10. Exchange traded options
    A. Value of open long option contracts 728,274,278 [7132]
    B. Value of open short option contracts -674,318,046 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 17,675,399 [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) 27,613,165,716 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 589,246,613 [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 354,246,613 [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 3,587,926,441 [8500]
   B. Securities (at market) 9,835,837,268 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,981,318,711 [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) 28,405,082,420 [8550]

5. Accounts liquidating to a deficit and accounts with
debit balances - gross amount 70,825,511 [8560]
   Less: amount offset by customer owned securities -69,628,615 [8570] 1,196,896 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,406,279,316 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,083,072,044 [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) 22,102,269 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,924,039,438 [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) 9,813,734,999 [8650]

9. Net settlement from (to) derivatives clearing organizations -156,617,921 [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) 28,686,330,829 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 280,051,513 [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 188,051,513 [8770]