INITIAL
End Date: 5/25/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/26/2023
Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
Contact Phone Number: 212-276-0963
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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
- d. Percentage range of customer segregated funds required between: % and%. 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
- d. Percentage range of customer secured funds required between: % and%. 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
- d. Percentage range of cleared swaps customer collateral required between: % 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: 6,140,273,854 [7315]
   - B. Securities (at market): 2,847,518,408 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade:** 284,450,960 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 11,842,228 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,763,571 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.):**
   - 9,275,517,921 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -211,495,770 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5):**
   - 9,275,517,921 [7356]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6:**
   - 9,275,517,921 [7357]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 176,469,431 [7500]
   - B. Other banks qualified under Regulation 30.7: 287,545,052 [7520] 464,014,483 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,100,868,777 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 112,127,858 [7560] 1,212,996,635 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 49,195,451 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 2,213,614 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 51,409,065 [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: 5,845,631,752 [7700]
   - B. Securities: 1,634,521,772 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 282,237,345 [7720]
   - D. Value of long option contracts: 11,842,228 [7730]
   - E. Value of short option contracts: -9,763,571 [7735] 7,764,469,526 [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:**
   - 9,492,889,709 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8):**
   - 217,371,788 [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:**
    - 77,371,788 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash
     - 16,297,919,655 [7010]
   - B. Securities (at market)
     - 10,183,499,287 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 115,032,386 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market
     - 805,181,011 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market
     - -799,502,944 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,602,129,395 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 900,738,523 [7045]
   - Less: amount offset by customer securities
     - -899,705,110 [7047] 1,033,413 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,603,162,808 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash
       - 2,837,165,709 [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)
       - 1,933,365,322 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash
     - 14,151,579,597 [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)
     - 8,250,133,965 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -313,105 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts
      - 805,181,011 [7132]
    - B. Value of open short option contracts
      - -799,502,944 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity
      - 18,568,795 [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)**
    - 27,196,178,350 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 593,015,542 [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
      - 358,015,542 [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: $3,647,668,071 [8500]
   - B. Securities (at market): $9,824,517,487 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: $15,678,457,660 [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)**: $29,150,643,218 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities: $1,183,845

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $29,151,827,063 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,028,080,924 [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): $23,120,572 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $13,967,750,603 [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): $9,801,396,915 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: $704,646,131 [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)**: $29,524,995,145 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: $373,168,082 [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**: $281,168,082 [8770]