INITIAL
End Date: 5/26/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 5/30/2023
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):
- 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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**
     - 0 [7305]
   - **B. Securities (at market)**
     - 2,872,838,404 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**
   - 519,113,461 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade
     - 10,674,459 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade
     - -9,384,514 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**
   - 9,534,895,827 [7355]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - -156,022,353 [7352] 3,099,149 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**
   - 9,534,895,827 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**
   - 9,534,895,827 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States
     - 65,865,441 [7500]
   - B. Other banks qualified under Regulation 30.7
     - 244,733,514 [7520] 310,598,955 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States
     - 1,128,516,307 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - 111,674,063 [7560] 1,240,190,370 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash
     - 49,004,955 [7580]
   - B. Securities
     - 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts
     - 2,232,099 [7600]
   - D. Value of long option contracts
     - 0 [7610]
   - E. Value of short option contracts
     - 0 [7615] 51,237,054 [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
     - 6,108,854,790 [7700]
   - B. Securities
     - 1,632,648,034 [7710]
   - C. Unrealized gain (loss) on open futures contracts
     - 516,881,363 [7720]
   - D. Value of long option contracts
     - 10,674,459 [7730]
   - E. Value of short option contracts
     - -9,384,514 [7735] 8,259,674,132 [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**
   - 9,861,700,511 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**
   - 326,804,684 [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**
    - 186,804,684 [7785]
### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - A. Cash: $15,882,919,233 [7010]
   - B. Securities (at market): $11,297,508,495 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: $798,393,608 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market: $777,624,321 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market: -$749,061,588 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: $28,007,384,069 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: $1,454,553,709 [7045]
   - Less: amount offset by customer securities: -$1,452,841,582 [7047]

6. **Amount required to be segregated (add lines 4 and 5)**: $28,009,096,196 [7060]

7. **FUNDS IN SEGREGATED ACCOUNTS**
   - Deposited in segregated funds bank accounts
     - A. Cash: $3,695,927,760 [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): $1,890,420,465 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash: $13,177,299,653 [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): $9,407,088,030 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: $379,924,956 [7130]

10. **Exchange traded options**
    - A. Value of open long option contracts: $777,624,321 [7132]
    - B. Value of open short option contracts: -$749,061,588 [7133]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $17,330,192 [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)**: $28,596,553,789 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: $587,457,593 [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: $352,457,593 [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
   - B. Securities (at market)

2. Net unrealized profit (loss) in open cleared swaps

3. Cleared swaps options
   - A. Market value of open cleared swaps option contracts purchased
   - B. Market value of open cleared swaps option contracts granted (sold)

4. Accounts liquidating to a deficit and accounts with debit balances - gross amount
   - Less: amount offset by customer owned securities

5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)

6. Funds in Cleared Swaps Customer Segregated Accounts
   - A. Cash
   - B. Securities representing investments of cleared swaps customers' funds (at market)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash
   - B. Securities representing investments of cleared swaps customers' funds (at market)
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

8. Net settlement from (to) derivatives clearing organizations

9. Cleared swaps options
   - A. Value of open cleared swaps long option contracts
   - B. Value of open cleared swaps short option contracts

10. Net equities with other FCMs
    - A. Net liquidating equity
    - B. Securities representing investments of cleared swaps customers' funds (at market)
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

11. Cleared swaps customer funds on hand
    - A. Cash
    - B. Securities representing investments of cleared swaps customers' funds (at market)
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market)

12. Total amount in cleared swaps customer segregation (add lines 7 through 12)

13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)

14. Management Target Amount for Excess funds in cleared swaps segregated accounts

15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management

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<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
<th>Line No</th>
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<tbody>
<tr>
<td>1. Net ledger balance A. Cash</td>
<td>3,083,954,317</td>
<td>[8500]</td>
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<td></td>
<td>9,804,022,790</td>
<td>[8510]</td>
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<td>B. Securities (at market)</td>
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<tr>
<td>2. Net unrealized profit (loss) in open cleared swaps</td>
<td>15,620,650,292</td>
<td>[8520]</td>
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<td>3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased</td>
<td>0 [8530]</td>
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<tr>
<td>B. Market value of open cleared swaps option contracts granted (sold)</td>
<td>0 [8540]</td>
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<td>4. Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td>Less: amount offset by customer owned securities</td>
<td>-65,290,930</td>
<td>[8570]</td>
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<td>2,505,001</td>
<td>[8580]</td>
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<td>5. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)</td>
<td>28,511,132,400</td>
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<td>6. Funds in Cleared Swaps Customer Segregated Accounts A. Cash</td>
<td>5,046,531,663</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>7. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash</td>
<td>13,954,166,439</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
<td>9,773,320,735</td>
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<td>8. Net settlement from (to) derivatives clearing organizations</td>
<td>9,367,322</td>
<td>[8660]</td>
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<td>9. Cleared swaps options A. Value of open cleared swaps long option contracts</td>
<td>0 [8670]</td>
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<td>B. Value of open cleared swaps short option contracts</td>
<td>0 [8680]</td>
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<td>10. Net equities with other FCMs A. Net liquidating equity</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>11. Cleared swaps customer funds on hand A. Cash</td>
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<td>B. Securities representing investments of cleared swaps customers' funds (at market)</td>
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<td>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</td>
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<td>12. Total amount in cleared swaps customer segregation (add lines 7 through 12)</td>
<td>28,814,088,214</td>
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<td>13. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</td>
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<td>14. Management Target Amount for Excess funds in cleared swaps segregated accounts</td>
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<td>15. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
<td>210,955,814</td>
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