INITIAL
End Date: 6/1/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/2/2023
Morgan Stanley & Co. LLC

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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 0
  d. Percentage range of customer segregated funds required between: % and%. 0 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 0
  d. Percentage range of customer secured funds required between: % and%. 0 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 0
  d. Percentage range of cleared swaps customer collateral required between: % and%. 0 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: 6,871,066,937 [7315]
   - B. Securities (at market): 2,818,202,397 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 174,438,149 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 9,126,978 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -7,927,849 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,866,906,612 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -1,461,072 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,866,367,684 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,866,367,684 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States: 402,032,641 [7500]
   - B. Other banks qualified under Regulation 30.7: 268,753,235 [7520] 670,785,876 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,306,258,585 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 110,593,585 [7560] 1,416,852,170 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 53,436,641 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -1,376,423 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,060,218 [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: 6,484,074,587 [7700]
   - B. Securities: 1,401,350,228 [7710] 175,814,571 [7720]
   - C. Unrealized gain (loss) on open futures contracts: 9,126,978 [7730]
   - D. Value of long option contracts: -7,927,849 [7735] 8,062,438,515 [7740]
   - E. Value of short option contracts: 0 [7745] 0 [7750]

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**: 10,202,136,779 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 335,769,095 [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**: 195,769,095 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   A. **Cash** 16,377,859,079 [7010]
   B. **Securities (at market)** 10,399,412,593 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 2,257,491,994 [7030]

3. **Exchange traded options**
   A. **Add market value of open option contracts purchased on a contract market** 756,970,804 [7032]
   B. **Deduct market value of open option contracts granted (sold) on a contract market** -699,134,360 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   29,092,600,110 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   204,635,589 [7045]
   Less: amount offset by customer securities -199,908,225 [7047] 4,727,364 [7050]

6. Amount required to be segregated (add lines 4 and 5) 29,097,327,474 [7060]

7. Deposited in segregated funds bank accounts
   A. **Cash** 3,994,319,721 [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)** 3,046,137,691 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. **Cash** 15,143,132,354 [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) 7,353,274,902 [7120]

9. Net settlement from (to) derivatives clearing organizations of contract markets 63,910,094 [7130]

10. Exchange traded options
    A. **Value of open long option contracts** 756,970,804 [7132]
    B. **Value of open short option contracts** -699,134,360 [7133]

11. **Net equities with other FCMs**
    A. **Net liquidating equity** 27,628,541 [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)** 29,686,239,747 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 588,912,273 [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** 353,912,273 [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: \(3,562,758,025\) [8500]
   - B. Securities (at market): \(9,655,371,336\) [8510]

2. Net unrealized profit (loss) in open cleared swaps: \(14,944,061,315\) [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): \(28,162,190,676\) [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount: \(82,395,438\) [8560]
   - Less: amount offset by customer owned securities: \(-79,903,282\) [8570] \(2,492,156\) [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5): \(28,164,682,832\) [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   - A. Cash: \(4,701,262,715\) [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): \(14,440,023\) [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   - A. Cash: \(14,291,055,487\) [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): \(9,640,931,313\) [8650]

9. Net settlement from (to) derivatives clearing organizations: \(-177,130,201\) [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): \(28,470,559,337\) [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13): \(305,876,505\) [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: \(213,876,505\) [8770]