INITIAL
End Date: 6/6/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/7/2023
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):
  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

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash: 6,898,261,437 [7315]
   - B. Securities (at market): 2,839,326,147 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 10,728,157 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade: 10,394,689 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -9,192,866 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,749,517,564 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**: 195,634,376 [7351]

   Less: amount offset by customer owned securities: -194,541,279 [7352] 1,093,097 [7354]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,750,610,661 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,750,610,661 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - A. Banks located in the United States: 59,355,828 [7500]
   - B. Other banks qualified under Regulation 30.7: 309,513,235 [7520] 368,869,063 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States: 1,407,936,380 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 101,452,131 [7560] 1,509,388,511 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash: 53,007,376 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: -699,224 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 52,308,152 [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: 6,955,875,769 [7700]
   - B. Securities: 1,329,937,636 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 11,427,381 [7720]
   - D. Value of long option contracts: 10,394,689 [7730]
   - E. Value of short option contracts: -9,192,866 [7735] 8,298,442,609 [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**: 10,229,008,335 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 478,397,674 [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**: 338,397,674 [7785]
**Daily Segregation - Segregation Statement**

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

1. **Net ledger balance**
   - **A. Cash**: \(15,446,746,962\) [7010]
   - **B. Securities (at market)**: \(10,095,339,878\) [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**: \(2,018,234,161\) [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**: \(659,652,959\) [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**: \(-614,758,791\) [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**: \(27,605,215,169\) [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: \(258,670,406\) [7045]
   - Less: amount offset by customer securities: \(-257,774,622\) [7047] \(895,784\) [7050]

6. **Amount required to be segregated (add lines 4 and 5)**: \(27,606,110,953\) [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**: \(2,660,793,016\) [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)**: \(2,211,012,191\) [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**: \(15,177,707,395\) [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)**: \(7,884,327,687\) [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**: \(187,878,197\) [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**: \(659,652,959\) [7132]
    - **B. Value of open short option contracts**: \(-614,758,791\) [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**: \(22,847,314\) [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)**: \(28,189,459,968\) [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**: \(583,349,015\) [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**: \(348,349,015\) [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 3,844,718,081 [8500]
   B. Securities (at market) 9,812,980,157 [8510]

2. Net unrealized profit (loss) in open cleared swaps 14,867,785,701 [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) 28,525,483,939 [8550]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 49,976,131 [8560]
   Less: amount offset by customer owned securities 48,764,314 [8570] 1,211,817 [8580]

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,526,695,756 [8590]

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 5,639,131,359 [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) 20,344,344 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 13,799,860,030 [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) 9,792,635,813 [8650]

9. Net settlement from (to) derivatives clearing organizations 18,843,529 [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) 29,270,815,075 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 744,119,319 [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 652,119,319 [8770]