INITIAL
End Date: 6/21/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 6/22/2023
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: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash: 6,552,226,276 [7315]
   B. Securities (at market): 2,852,346,070 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 217,226,517 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade: 12,625,386 [7335]
   b. Market value of open contracts granted (sold) on a foreign board of trade: -8,355,489 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.): 9,626,068,760 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 130,289,815 [7351]
   Less: amount offset by customer owned securities: -129,575,243 [7352]
   714,572 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 9,626,783,332 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 9,626,783,332 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
   A. Banks located in the United States: 129,532,632 [7500]
   B. Other banks qualified under Regulation 30.7: 427,545,098 [7520] 557,077,730 [7530]

2. Securities
   A. In safekeeping with banks located in the United States: 1,428,123,642 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7: 108,616,999 [7560] 1,536,740,641 [7570]

3. Equities with registered futures commission merchants
   A. Cash: 50,895,427 [7580]
   B. Securities: 0 [7590]
   C. Unrealized gain (loss) on open futures contracts: 247,643 [7600]
   D. Value of long option contracts: 0 [7610]
   E. Value of short option contracts: 0 [7615] 51,143,070 [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] 9,626,783,332 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash: 6,621,322,496 [7700]
   B. Securities: 1,315,605,428 [7710]
   C. Unrealized gain (loss) on open futures contracts: 216,978,875 [7720]
   D. Value of long option contracts: 12,625,386 [7730]
   E. Value of short option contracts: -8,355,489 [7735] 8,158,176,696 [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: 10,303,138,137 [7770]


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: 536,354,805 [7785]
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Daily Segregation - Segregation Statement

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

1. Net ledger balance
   A. Cash 16,174,823,537 [7010]
   B. Securities (at market) 10,043,754,140 [7020]

2. Net unrealized profit (loss) in open futures contracts traded on a contract market 628,551,130 [7030]

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market 605,887,417 [7032]
   B. Deduct market value of open option contracts granted (sold) on a contract market -536,873,370 [7033]

4. Net equity (deficit) (add lines 1, 2 and 3) 26,916,142,854 [7040]

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 327,878,421 [7045]
   Less: amount offset by customer securities -322,268,829 [7047] 5,609,592 [7050]

6. Amount required to be segregated (add lines 4 and 5) 26,921,752,446 [7060]

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash 1,821,235,199 [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) 2,281,519,066 [7090]

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash 15,203,153,931 [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) 7,762,235,074 [7120]


10. Exchange traded options
    A. Value of open long option contracts 605,887,417 [7132]
    B. Value of open short option contracts -536,873,370 [7133]

11. Net equities with other FCMs
    A. Net liquidating equity 13,850,592 [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) 27,507,464,698 [7180]

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 585,712,252 [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 350,712,252 [7198]
### Daily Segregation - Swaps Statement

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 2,923,636,750 [8500]
   B. Securities (at market) 9,786,263,301 [8510]
2. Net unrealized profit (loss) in open cleared swaps 14,793,884,673 [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) 27,503,784,724 [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 33,589,958 [8560]
   Less: amount offset by customer owned securities -32,099,876 [8570] 1,490,082 [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 27,505,274,806 [8590]
7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash 4,084,184,089 [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) 15,607,545 [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
   A. Cash 14,034,369,915 [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) 9,770,655,756 [8650]
9. Net settlement from (to) derivatives clearing organizations -100,343,690 [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) 27,804,473,615 [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 299,198,809 [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 207,198,809 [8770]