INITIAL
End Date: 2/13/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/14/2023
FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of customer segregated funds required: % ; or 
   c. Dollar amount range between: and; or 
   d. Percentage range of customer segregated funds required between: % and %.

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of customer secured funds required: % ; or 
   c. Dollar amount range between: and; or 
   d. Percentage range of customer secured funds required between: % and %.

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 
   b. Minimum percentage of cleared swaps customer collateral required: % ; or 
   c. Dollar amount range between: and; or 
   d. Percentage range of cleared swaps customer collateral required between: % and %.

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**: 5,963,254,642 [7315]
   - **B. Securities (at market)**: 3,290,374,155 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 626,263,955 [7325]

3. **Exchange traded options**
   - **a. Market value of open option contracts purchased on a foreign board of trade**: 24,474,226 [7335]
   - **b. Market value of open contracts granted (sold) on a foreign board of trade**: -17,365,282 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 9,887,001,696 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -189,580,036 [7354]
   - **7,247,766** [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)**: 9,894,249,462 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 9,894,249,462 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. **Cash in banks**
   - **A. Banks located in the United States**: 58,075,144 [7500]
   - **B. Other banks qualified under Regulation 30.7**: 145,881,747 [7520] 203,956,891 [7530]

2. **Securities**
   - **A. In safekeeping with banks located in the United States**: 937,950,896 [7540]
   - **B. In safekeeping with other banks qualified under Regulation 30.7**: 152,002,544 [7560] 1,089,953,440 [7570]

3. **Equities with registered futures commission merchants**
   - **A. Cash**: 29,239,543 [7580]
   - **B. Securities**: 0 [7590]
   - **C. Unrealized gain (loss) on open futures contracts**: -1,149,409 [7600]
   - **D. Value of long option contracts**: 0 [7610]
   - **E. Value of short option contracts**: 0 [7615] 28,090,134 [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**: 6,160,625,486 [7700]
   - **B. Securities**: 2,200,420,716 [7710]
   - **C. Unrealized gain (loss) on open futures contracts**: 627,413,364 [7720]
   - **D. Value of long option contracts**: 24,474,226 [7730]
   - **E. Value of short option contracts**: -17,365,282 [7735] 8,995,568,510 [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**: 10,317,568,975 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 423,319,513 [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**: 283,319,513 [7785]
<table>
<thead>
<tr>
<th>Line</th>
<th>Description</th>
<th>Amount</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td><strong>Net ledger balance</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. <strong>Cash</strong></td>
<td>15,645,451,671</td>
<td>[7010]</td>
</tr>
<tr>
<td></td>
<td>B. <strong>Securities (at market)</strong></td>
<td>9,926,452,819</td>
<td>[7020]</td>
</tr>
<tr>
<td>2.</td>
<td><strong>Net unrealized profit (loss) in open futures contracts traded on a contract market</strong></td>
<td>1,024,579,055</td>
<td>[7030]</td>
</tr>
<tr>
<td>3.</td>
<td><strong>Exchange traded options</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. <strong>Add market value of open option contracts purchased on a contract market</strong></td>
<td>489,705,273</td>
<td>[7032]</td>
</tr>
<tr>
<td></td>
<td>B. <strong>Deduct market value of open option contracts granted (sold) on a contract market</strong></td>
<td>-512,321,837</td>
<td>[7033]</td>
</tr>
<tr>
<td>4.</td>
<td><strong>Net equity (deficit) (add lines 1, 2 and 3)</strong></td>
<td>26,573,866,981</td>
<td>[7040]</td>
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<tr>
<td>5.</td>
<td><strong>Accounts liquidating to a deficit and accounts with debit balances - gross amount</strong></td>
<td>277,887,054</td>
<td>[7045]</td>
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<tr>
<td></td>
<td>Less: amount offset by customer securities</td>
<td>-277,414,675</td>
<td>472,379</td>
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<tr>
<td>6.</td>
<td><strong>Amount required to be segregated (add lines 4 and 5)</strong></td>
<td>26,574,339,360</td>
<td>[7060]</td>
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<tr>
<td>7.</td>
<td><strong>FUNDS IN SEGREGATED ACCOUNTS</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. <strong>Deposited in segregated funds bank accounts</strong></td>
<td>3,356,230,737</td>
<td>[7070]</td>
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<tr>
<td></td>
<td>B. <strong>Securities representing investments of customers' funds (at market)</strong></td>
<td>0</td>
<td>[7080]</td>
</tr>
<tr>
<td></td>
<td>C. <strong>Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>2,852,930,269</td>
<td>[7090]</td>
</tr>
<tr>
<td>8.</td>
<td><strong>Margins on deposit with derivatives clearing organizations of contract markets</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>A. <strong>Cash</strong></td>
<td>13,556,944,038</td>
<td>[7100]</td>
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<tr>
<td></td>
<td>B. <strong>Securities representing investments of customers' funds (at market)</strong></td>
<td>0</td>
<td>[7110]</td>
</tr>
<tr>
<td></td>
<td>C. <strong>Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>7,073,522,550</td>
<td>[7120]</td>
</tr>
<tr>
<td>9.</td>
<td><strong>Net settlement from (to) derivatives clearing organizations of contract markets</strong></td>
<td>124,192,285</td>
<td>[7130]</td>
</tr>
<tr>
<td>10.</td>
<td><strong>Exchange traded options</strong></td>
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<td></td>
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<tr>
<td></td>
<td>A. <strong>Value of open long option contracts</strong></td>
<td>489,705,273</td>
<td>[7132]</td>
</tr>
<tr>
<td></td>
<td>B. <strong>Value of open short option contracts</strong></td>
<td>-512,321,868</td>
<td>[7133]</td>
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<td>11.</td>
<td><strong>Net equities with other FCMs</strong></td>
<td></td>
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<tr>
<td></td>
<td>A. <strong>Net liquidating equity</strong></td>
<td>19,560,507</td>
<td>[7140]</td>
</tr>
<tr>
<td></td>
<td>B. <strong>Securities representing investments of customers' funds (at market)</strong></td>
<td>0</td>
<td>[7160]</td>
</tr>
<tr>
<td></td>
<td>C. <strong>Securities held for particular customers or option customers in lieu of cash (at market)</strong></td>
<td>0</td>
<td>[7170]</td>
</tr>
<tr>
<td>12.</td>
<td><strong>Segregated funds on hand</strong></td>
<td>0</td>
<td>[7150]</td>
</tr>
<tr>
<td>13.</td>
<td><strong>Total amount in segregation (add lines 7 through 12)</strong></td>
<td>26,960,763,791</td>
<td>[7180]</td>
</tr>
<tr>
<td>14.</td>
<td><strong>Excess (deficiency) funds in segregation (subtract line 6 from line 13)</strong></td>
<td>386,424,431</td>
<td>[7190]</td>
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<tr>
<td>15.</td>
<td><strong>Management Target Amount for Excess funds in segregation</strong></td>
<td>235,000,000</td>
<td>[7194]</td>
</tr>
<tr>
<td>16.</td>
<td><strong>Excess (deficiency) funds in segregation over (under) Management Target Amount</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Excess</strong></td>
<td>151,424,431</td>
<td>[7198]</td>
</tr>
</tbody>
</table>
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                      919,751,920 [8500]
   B. Securities (at market)    9,112,555,689 [8510]

2. Net unrealized profit (loss) in open cleared swaps
   16,014,560,427 [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)
   26,046,868,036 [8550]

5. Accounts liquidating to a deficit and accounts with
   debit balances - gross amount
   101,679,421
   Less: amount offset by customer owned securities
   -100,449,971
   1,229,450

6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)
   26,048,097,486 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks
   A. Cash                      3,362,010,187 [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) 10,934,350 [8620]

8. Margins on deposit with derivatives clearing organizations in cleared swaps customer
   segregated accounts
   A. Cash                      14,034,196,966 [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) 9,101,621,339 [8650]

9. Net settlement from (to) derivatives clearing organizations
   -58,834,666 [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)
    26,449,928,176 [8720]

14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from
    line 13)
    401,830,690 [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
    309,830,690 [8770]