INITIAL
End Date: 2/20/2023
Firm Name: Morgan Stanley & Co LLC
Form: Daily Seg - FOCUS II
Submit Date: 2/21/2023
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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - A. Cash 5,920,763,688 [7315]
   - B. Securities (at market) 3,073,251,260 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade** 567,392,225 [7325]

3. **Exchange traded options**
   - a. Market value of open option contracts purchased on a foreign board of trade 27,419,824 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade -16,380,978 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)** 9,572,446,019 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount** 167,812,977 [7351]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)** 9,572,251,739 [7355]

7. **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.** 9,573,251,739 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. Banks located in the United States 188,900,850 [7500]
   - B. Other banks qualified under Regulation 30.7 123,338,230 [7520] 312,239,080 [7530]

2. **Securities**
   - A. In safekeeping with banks located in the United States 856,759,047 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7 148,560,218 [7560] 1,005,319,265 [7570]

3. **Equities with registered futures commission merchants**
   - A. Cash 28,222,912 [7580]
   - B. Securities 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts 377,577 [7600]
   - D. Value of long option contracts 0 [7610]
   - E. Value of short option contracts 0 [7615] 28,600,489 [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 5,818,369,349 [7700]
   - B. Securities 2,067,931,995 [7710]
   - C. Unrealized gain (loss) on open futures contracts 567,014,648 [7720]
   - D. Value of long option contracts 27,419,824 [7730]

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** 9,810,513,672 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)** 237,261,933 [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** 97,261,933 [7785]
**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - **A. Cash**
     - 16,690,875,370 [7010]
   - **B. Securities (at market)**
     - 10,047,830,172 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - -223,576,976 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 516,615,647 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -590,165,814 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 26,441,578,399 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 302,143,039 [7045]
   - Less: amount offset by customer securities
     - -301,415,444 [7047] 727,595 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 26,442,305,994 [7060]

**FUNDS IN SEGREGATED ACCOUNTS**

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 2,894,822,710 [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)**
     - 2,739,995,401 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 14,313,700,192 [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)**
     - 7,307,834,771 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - -374,815,376 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 516,615,647 [7132]
    - **B. Value of open short option contracts**
      - -590,165,814 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 22,573,122 [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)**
    - 26,830,560,653 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 388,254,659 [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
      - 153,254,659 [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: -239,894,638 [8500]
   - B. Securities (at market): 8,773,017,916 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**: 17,159,317,635 [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)**: 25,692,440,913 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**: 81,624,321 [8560]
   - Less: amount offset by customer owned securities: -77,690,121 [8570]
   - 3,934,200

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: 25,696,375,113 [8590]

Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: 2,996,188,549 [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): 10,712,783 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 14,388,599,820 [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): 8,762,305,133 [8650]

9. **Net settlement from (to) derivatives clearing organizations**: -91,720,272 [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)**: 26,066,086,013 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 369,710,900 [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**: 277,710,900 [8770]